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 | it. |
| a. Name of Registrant | CIM Real Assets & Credit Fund |
| a. Name of Registrant b. Investment Company Act file number | |
| a. Name of Registrant | CIM Real Assets & Credit Fund 811-23425 |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) | CIM Real Assets & Credit Fund |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant | CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant | CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registrant | CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 | CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 | CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City | CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable | CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable | CIM Real Assets & Credit Fund |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable Zip / Postal Code | SI1-23425 |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable Zip / Postal Code Telephone number | SI1-23425 |
| a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable Zip / Postal Code Telephone number Item A.2. Information about the Series. | CIM Real Assets & Credit Fund |

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|--|---|---|
| a. Date of fiscal year-end. | 2022-09-30 | |
| b. Date as of which information is reported. | 2021-12-31 | |
| Item A.4. Final filing | | |
| Does the Fund anticipate that this will be its final filing on Form N PORT? | ○ Yes ⓒ No | |
| NPORT-P: Part B: Informa | ation About the Fund | |
| Report the following information for the Fun | d and its consolidated subsidiaries. | |
| Item B.1. Assets and liabilities. Report am | ounts in U.S. dollars. | |
| a. Total assets, including assets attributable to miscellaneous securities reported in Part D. | 136640876.46 | |
| b. Total liabilities. | 9241259.54 | |
| c. Net assets. | 127399616.92 | |
| Item B.2. Certain assets and liabilities. Re | port amounts in U.S. dollars. | |
| a. Assets attributable to miscellaneous securities reported in Part D. | 0.0000000 | |
| b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities. | 0.0000000 | |
| c. Borrowings attributable to amounts payal CFR 210.6-04(13)(a)]. | ole for notes payable, bonds, and similar | debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [1 |
| Amounts payable within one year. | | |
| Banks or other financial institutions for borrowings. | 0.00000000 | |
| Controlled companies. | 0.00000000 | |
| Other affiliates. | 0.0000000 | |
| Others. | 0.0000000 | |
| Amounts payable after one year. | | |
| Banks or other financial institutions for borrowings. | 0.00000000 | |
| Controlled companies. | 0.0000000 | |
| Other affiliates. | 0.00000000 | |
| Others. | 0.00000000 | |
| d. Payables for investments purchased either basis. | er (i) on a delayed delivery, when-issued | d, or other firm commitment basis, or (ii) on a standby commitment |
| (i) On a delayed delivery, when-issued, or other firm commitment basis: | 0.00000000 | |
| (ii) On a standby commitment basis: | 0.00000000 | |

Item B.3. Portfolio level risk metrics.

in Parts C and D.

e. Liquidation preference of outstanding preferred stock issued by the Fund.

f. Cash and cash equivalents not reported

0.00000000

1892523.57000000

1 year.

5 years.

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

| Currency Metric: 1 | | |
|---|---|---|
| ISO Currency code | United States Dollar | |
| a. Interest Rate Risk (DV01). For each curre value of the portfolio resulting from a 1 basis 30 years. | ncy for which the Fund had a value of 1% or point change in interest rates, for each of the | 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. | 44.69857600 | |
| 5 years. | 861.66971300 | |
| 10 years. | 13191.16460100 | |
| 30 years. | 949.67810900 | |
| 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% on 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. | 4470.23660800 | |
| 5 years. | 87034.17537600 | |
| 10 years. | 1318030.09440300 | |
| 30 years. | 93808.81421800 | |
| c. Credit Spread Risk (SDV01, CR01 or CS0 where the shift is applied to the option adjust maturities: 3 month, 1 year, 5 years, 10 year | ted spread, aggregated by investment grade | olio resulting from a 1 basis point change in credit spreads and non-investment grade exposures, for each of the following |
| Investment grade. | | |
| Maturity period. | | |
| 3 month. | 0.0000000 | |
| 1 year. | 0.0000000 | |
| 5 years. | 0.0000000 | |
| 10 years. | 0.0000000 | |
| 30 years. | 0.00000000 | |
| Non-Investment grade. | | |
| Maturity period. | | |
| 3 month. | 0.00000000 | |
| | | |

92.52436400

709.83746700

| | _ | _ |
|--|--|--|
| 10 years. | 8093.21230800 | |
| 30 years. | 594.05253600 | |
| underlying reference asset or assets are det (iii) the notional value of each futures contra- (iv) the delta-adjusted notional value of any of Report zero for maturities to which the Fund | g, but not limited to, total return swaps, inter of securities or an interest rate; ct for which the underlying reference asset o option for which the underlying reference as has no exposure. For exposures that fall be | est rate swaps, and credit default swaps, for which the or assets are debt securities or an interest rate; and set is an asset described in clause (i),(ii), or (iii). |
| exposures in the nearest maturity. | on maturity listed above. For exposures outs | ide of the range of maturities listed above, include those |
| Item B.4. Securities lending. | | |
| a. For each borrower in any securities lending | g transaction, provide the following informa | tion: |
| b. Did any securities lending counterparty provide any non-cash collateral? | C Yes • No | |
| Item B.5. Return information. | | |
| | th the methodologies outlined in Item 26(b) (| s a Multiple Class Fund, report returns for each class. Such (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form |
| Monthly Total Return Record: 1 | | |
| Monthly total returns of the Fund for each of the preceding three months – Month 1. | 1.46000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 2. | -0.42000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 3. | 1.11000000 | |
| 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. | 1.39000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 2. | -0.51000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 3. | 1.01000000 | |
| 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. | 1.46000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 2. | -0.42000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 3. | 1.08000000 | |
| 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. | 1.46000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 2. | -0.50000000 | |
| Monthly total returns of the Fund for each of the preceding three months – Month 3. | 1.08000000 | |

| 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 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | -41918.21000000 |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -211223.48000000 |
| Monthly net realized gain(loss) – Month 3 | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 178126.91000000 |
| Instrument type. | Swap |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | -41918.21000000 |
| Monthly net realized gain(loss) – Month 2 | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -211223.48000000 |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 178126.91000000 |
| Asset category. | Equity Contracts |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 20318.94000000 |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | 3787.88000000 |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -17272.73000000 |
| Instrument type. | Warrant |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 20318.94000000 |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized | 3787.88000000 |

12835397.81000000

205517.27000000

Month 3

distributions).

a. Total net asset value of shares sold

b. Total net asset value of shares sold in

(including exchanges but excluding reinvestment of dividends and

connection with reinvestments of dividends and distributions.

United States Dollar

499002.50000000

Currency. Indicate the currency in which

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

the investment is denominated.

currency of investment is not

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|--|---|
| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.391682888900 |
| 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? | ○ Yes • No |
| Item C.7. | |
| a. Liquidity classification information. For potential portfolio investment among the followiclassifications, indicate the percentage amount of th | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) foing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. Instructions to Item C.7 Funds may choose | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity feetures that justify treating the positions congretably. (2) if a find has |

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

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

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

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

swaps, credit default swaps, and interest

rate swaps), warrant, other).

| net asset value used as the practical expedient). | |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ 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 reg | purchase agreements, also provide; |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 | terparty (including a central counterparty). |
|--|--|
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | 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 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. 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. | 2028-05-12 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |

of the Fund.

| 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. | 1502.50000000 | |
| tem C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [©] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [©] No | |
| c. Is any portion of this investment on loan by the Fund? | C Yes [©] No | |
| | | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| tem C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | TWO VA PROPERTIES INVESTORS DST |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300C3Y5X695301D65 |
| c. Title of the issue or description of the investment. | TWO VA Repack Trust Class B-2 |
| d. CUSIP (if any). | 90214FAA7 |
| At least one of the following other identifie | rs: |
| Identifier. | ISIN |
| ISIN | US90214FAA75 |
| 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 |
| D 1 | |

| 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 | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 732549.50000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets | 0.575001336511 | |

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|--|--|
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | © Long © Short © N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-mortgage backed security |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted So | ecurity? |
| Is the investment a Restricted Security? | Yes ○ No |
| Item C.7. | |
| Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage amo | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| | 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 | 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. | C 1 C 2 © 3 C N/A |

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

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

Item C.9. For debt securities

For debt securities, also provide:

| 2/7/22, 4:58 PM | NPORT-P_5493000K400J\ | /7T0XQ39_2021-12-31.html |
|---|--|--|
| 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] | ○ Yes ⓒ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes [®] No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| | 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). | | 1 |
| v. Dona (ii applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ○ Yes ○ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ng the securities subject to the repurchase a securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes No | |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes [®] No | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

| Item C.1. Identification of investment. | |
|--|---|
| a. Name of issuer (if any). | N/A |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | One GI Intermediate LLC, Tranche C DDTL |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | ξ. |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | GIC-2000 |
| Description of other unique identifier. | INTERNAL ID |
| Item C.2. Amount of each investment. Balance, Indicate whether amount is expres | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| the number of contracts. | |
| Balance | 916666.67000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 916666.67000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.719520742810 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | © Long © Short © N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

Item C.5. Country of investment or issuer.

| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
|--|--|
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | € Yes C No |
| Item C.7. | |
| a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the percentage a | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity. | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the |
| Item C.8. Indicate the level within the fair | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Je 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. | 2025-12-22 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 0.0000000 |
| c. Currently in default? [Y/N] | C Yes [⊙] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |

| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
|---|--|
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes 	 No |
| NPORT-P: Part C: Schedu | lle of Portfolio Investments |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Core & Main LP |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_426-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| | |

| , | | | | |
|---|--------------------------------------|---------------------------------|---|----------------|
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, princ | ipal amount, or other units. Fo | r derivatives contracts, as applicable, provi | ide |
| Balance | 1.00000000 | | | |
| Units | Number of contracts | | | |
| Description of other units. | | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 413893.92000000 | | | |
| Exchange rate. | | | | |
| Percentage value compared to net assets of the Fund. | 0.324878465105 | | | |
| 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 t | o th |
| Payoff profile. | C Long C Short € N/A | | | |
| Item C.4. Asset and issuer type. Select the | e category that most closely | identifies the instrument am | ong each of the following: | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | | | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | | | |
| Item C.5. Country of investment or issuer | | | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | | | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | | | |
| Item C.6. Is the investment a Restricted S | ecurity? | | | |
| Is the investment a Restricted Security? | C Yes [⊙] No | | | |
| Item C.7. | | | | |
| Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the control of th | ng categories as specified in ru | le 22e-4 [17 CFR 270.22e-4]. | npanies, provide the liquidity classification(For portfolio investments with multiple liqui | s) fo idity |
| i. Highly Liquid Investments | | | | |
| ii. Moderately Liquid Investments | | | | |
| iii. Less Liquid Investments | | | | |
| iv. Illiquid Investments | | | | |
| Category. | N/A | | | |
| | | | | |

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

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

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

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

| e. Maturity date. | | | | |
|--|---|--|--|--|
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: | | | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | | | | |
| b. Counterparty. i. Provide the name and LEI (if any) of count | terparty (including a central counterparty). | | | |
| Counterparty Record: 1 | | | | |
| Name of counterparty. | Citibank | | | |
| LEI (if any) of counterparty. | N/A | | | |
| | | ference instrument shall include the name of issuer and title of ser if (CUSIP and ISIN are not available), or other identifier (if | | |
| Name of issuer. | Core & 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 ○ 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 | o be paid to another party. at 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. | 2028-07-27 |
|--|----------------------|
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 415625.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -692.01000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes ⓒ No |
| c. Is any portion of this investment on loan 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). | 50201VAA1 | |
| At least one of the following other identifiers: | t one of the following other identifiers: | |
| Identifier. | ISIN | |
| | | |
| ISIN | US50201VAA17 | |

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.

| the number of contracts. | | |
|-----------------------------|------------------|--|
| Balance | 250000.00000000 | |
| 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 213500.000000000 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 0.167582921488 of the Fund.

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

Payoff profile.

Long ○ Short ○ N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

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C 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 C Yes O No by the Fund?

derivative-interest rate, derivatives-other,

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or report | t to shareholders or otherwise made available | e to the public. |
|--|--|---|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Proofpoint 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 | 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_373-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| | ssed in number of shares, principal amount, o | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the | 712446.43000000 | |
| exchange rate used to calculate value. | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.559221799267 | |
| 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 6 N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, | Derivative-credit | |

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|--|--------------------------|
| structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | 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 |

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

If different from the country where the issuer is organized, also report the ISO 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 O No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii Annualized rate
- c. Currently in default? [Y/N] C Yes C No
- d. Are there any interest payments in C Yes C No

| arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
|---|---|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | ATT. ATT. |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| 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. | 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) |
| 011 11 115 115 015 015 15 15 15 15 15 15 15 15 15 15 15 15 1 | |
| Other identifier (if CUSIP, ISIN, and ticker | LX195373 |

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

b. Does any portion of this investment

received for loaned securities?

C Yes O No

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | | | |
|---|---|--|--|
| a. Name of issuer (if any). | Citibank | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | Applovin Corp. | | |
| d. CUSIP (if any). | N/A | | |
| At least one of the following other identifiers | s: | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_246-2000_1 | | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| Balance | 1.00000000 | | |
| Units | Number of contracts | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 196838.92000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.154505111364 | | |
| 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 6 No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each puttern 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., |
| 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 arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in | C Yes C No |

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|--|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | 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. |
| | |
| subject to the repurchase agreement, those | |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest | securities may be aggregated in responding to Items C.10.f.i-iii. |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. | securities may be aggregated in responding to Items C.10.f.i-iii. |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of counterparty. | securities may be aggregated in responding to Items C.10.f.i-iii. |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of counterparty Record: 1 | Swap Swap terparty (including a central counterparty). |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of count Counterparty Record: 1 Name of counterparty. LEI (if any) of counterparty. 3. If the reference instrument is neither a de | securities may be aggregated in responding to Items C.10.f.i-iii. Swap terparty (including a central counterparty). |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of counterparty Record: 1 Name of counterparty. LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference instrument. | securities may be aggregated in responding to Items C.10.f.i-iii. Swap terparty (including a central counterparty). Citibank N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. b. Counterparty. counterparty Record: 1 Name of counterparty. LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | securities may be aggregated in responding to Items C.10.f.i-iii. Swap terparty (including a central counterparty). Citibank 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 |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of count Counterparty Record: 1 Name of counterparty. LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. | securities may be aggregated in responding to Items C.10.f.i-iii. Swap terparty (including a central counterparty). Citibank 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 Applovin Corp. Applovin Corp. |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of count Counterparty Record: 1 Name of counterparty. LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issue. | securities may be aggregated in responding to Items C.10.f.i-iii. Swap terparty (including a central counterparty). Citibank 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 Applovin Corp. Applovin Corp. |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of count Counterparty Record: 1 Name of counterparty. LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issue. At least one of the following other identifiers | securities may be aggregated in responding to Items C.10.f.i-iii. Swap terparty (including a central counterparty). Citibank 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 Applovin Corp. Applovin Corp. |
| subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of count Counterparty Record: 1 Name of counterparty. LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker | securities may be aggregated in responding to Items C.10.f.i-iii. Swap terparty (including a central counterparty). Citibank 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 Applovin Corp. Applovin Corp. Citibank N/A 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 CUSIP, ISIN, and ticker are not available) |

| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
|--|--------------------------------------|--|
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. Index | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.0000000 | |
| ii. Termination or maturity date. | 2025-08-15 | |
| 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. | 196962.02000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -230.44000000 | |
| 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

non-U.S. sovereign, private fund,

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

| Item C.1. Identification of investment. | | |
|--|--|---|
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | AHP Health Partners Inc. | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | : | |
| Identifier. | Other unique identifier (if ticker and ISIN are 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_762-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| | sed in number of shares, principal amount, | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 290784.61000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.228246063080 | |
| 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 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, | Corporate | |

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

f. For convertible securities, also provide:

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

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| i. Mandatory convertible? [Y/N] | C Yes C No |
|---|---|
| ii. Contingent convertible? [Y/N] | ○ 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 | nurchase agreements also provide: |
| · | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of $\boldsymbol{\theta}$ | 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 |
| Item C.11. For derivatives, also provide: | securities may be aggregated in responding to Items C.10.f.i-iii. |
| a. Type of derivative instrument that most | Swap |
| closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | 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. | 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 | 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. | 2028-08-04 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 290330.24000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1514.95000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ 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. | Honor HN Buyer, Inc. TL | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | | |
| Identifier. | Other unique identifier (if ticker and ISIN are 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 | RTL-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. Balance | sed in number of shares, principal amount, o | or other units. For derivatives contracts, as applicable, provide |
| | 1147311.33000000 | |
| 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. | 1125334.35000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.883310623066 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | € Long C Short C N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | 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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to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

| 7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|---|--|
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | Yes ○ No |
| Item C.7. | |
| Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification catego applicable. | 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 ining it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | O 1 O 2 ● 3 O N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2027-10-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 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 | ○ 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

C Yes C No

C Yes C No

| available). If other identifier provided, indicate the type | of identifier used. |
|---|---|
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | nurchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ○ Yes ○ No |
| d. Repurchase rate. | |
| | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | 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? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes ○ No |
| NPORT-P: Part C: Schedu | ıle of Portfolio Investments |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities 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. | Acrisure LLC TLB 1L |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | · |

are not available). Indicate the type of Description of other unique identifier.

Other unique identifier (if ticker and ISIN

Identifier.

identifier used

INTERNAL IDENTIFIER Item C.2. Amount of each investment.

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

the number of contracts.

S_355-2000_1

| Balance | 1.00000000 |
|--|---|
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 150187.50000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.117886932183 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short € N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | 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 bunt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| h. If attributing multiple electification estage | vice to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ○ 3 ○ N/A | |
|---|------------------------------------|---|
| tem C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | C Yes C No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | 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 | | 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 requirehace and reverse rea | ourchaeo 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 | 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. | 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 | | | |
| Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. | | | |
| Receipts: fixed, floating or other. | © Fixed © Floating [®] Other | | |
| Description of Other Receipts | Underlying Performance | | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | | |
| Payments: fixed, floating or other. | © Fixed [®] Floating [©] Other | | |
| Payments: fixed or floating | Floating | | |
| Payments: Floating rate Index. | SONIA1M IR | | |
| Payments: Floating rate Spread. | 1.35000000 | | |
| Payment: Floating Rate Reset Dates. | Month | | |
| Payment: Floating Rate Reset Dates Unit. | 1 | | |
| Payment: Floating Rate Tenor. | Month | | |
| Payment: Floating Rate Tenor Unit. | 1 | | |
| Payments: Base currency | United States Dollar | | |
| Payments: Amount | 0.0000000 | | |

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. | 875791.88000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.687436823730 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | C Long C Short C N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted 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) foing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is e to indicate the percentage amount of a holding attributable to multiple classification categories only in the |
| actions to item on a diluo iliay offood | - 1 manage and a moral grant and a moral grant and a moral pro- |

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] 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). | ○ 1 |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rej | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| 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 | Swap |

Upfront payments.

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

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 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 LX198398 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. 2028-10-23 iii. Upfront payments or receipts

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P_5493000K400JV7T0XQ39_2021-12-31....

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. | 3526.26000000 |
| 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). | Citibank | | |
|---|--|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 | | |
| Units | Number of contracts | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |

364089.36000000

NPORT-P 5493000K400JV7T0XQ39 2021-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.285785286331 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes © No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 0 1 0 2 @ 3 O N/A

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

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 reg | purchase agreements, also provide; |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 | |
| | 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. | Jadex Inc. | |
| Title of issue. | Jadex Inc. | |
| At least one of the following other identifiers | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX192522 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes ○ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or 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. | | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.0000000 | |
| ii. Termination or maturity date. | 2028-02-11 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |
| Upfront receipts. | 0.0000000 | |

| 722, 4.56 PIVI | NPORT-P_5493000K400JV7T0XQ39_2021-12-3 |
|--|---|
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 366840.66000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -917.10000000 |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| | ts consolidated subsidiaries, disclose the information requested in |

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

Item C.1. Identification of investment.

| Item C.1. Identification of investment. | | | |
|---|--|--|--|
| a. Name of issuer (if any). | Citibank | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | Caesars Resort Collection LLC | | |
| d. CUSIP (if any). | N/A | | |
| At least one of the following other identifiers: | : | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_23-2000_1 | | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is 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. | 499738.03000000 | | |
| Exchange rate. | | | |

| Percentage value | compared to net assets |
|------------------|------------------------|
| of the Fund | |

| 0.392260229725 |
|----------------|
| |

| Itom C 3 I | ndicate payoff profile | among the following | categories (long | short N/A) | For derivatives | reenand N/A to this | Itom and respond to | tha |
|-------------|------------------------|----------------------|------------------|-----------------|-------------------|-----------------------|---------------------|-----|
| item C.S. i | nuicate payon prome | aniong the following | categories (long | , Siloit, N/A). | i di delivatives, | , respond was to time | item and respond to | uie |
| relevant pa | ayoff profile question | in Item C.11. | | | | | | |

Payoff profile. C Long Short N/A

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

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

| Derivative-credit | | |
|-------------------|--|--|
| | | |

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

| Corporate | | |
|-----------|--|--|

Item C.5. Country of investment or issuer.

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

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

| UNITED STATES OF AMERICA | | |
|--------------------------|--|--|
| | | |

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

Is the investment a Restricted Security?

C Yes 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 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] | ○ 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 | 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 | terparty (including a central counterparty). |
| Counterparty Record: 1 Name of counterparty. | terparty (including a central counterparty). Citibank |

iv. Notional amount.

| LEI (if any) of counterparty. | ^I N/A | | | |
|--|---|---------------|--|--|
| 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). | | | | |
| Name of issuer. | 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 no | ot available) | | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX188823 | | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | | | |
| Custom swap Flag | • Yes • No | | | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc. | received from another party. dex. | | | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | | | |
| Description of Other Receipts | Underlying Performance | | | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | | | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | | | |
| Payments: fixed or floating | Floating | | | |
| Payments: Floating rate Index. | SONIA1M IR | | | |
| Payments: Floating rate Spread. | 1.35000000 | | | |
| Payment: Floating Rate Reset Dates. | Month | | | |
| Payment: Floating Rate Reset Dates Unit. | 1 | | | |
| Payment: Floating Rate Tenor. | Month | | | |
| Payment: Floating Rate Tenor Unit. | 1 | | | |
| Payments: Base currency | United States Dollar | | | |
| Payments: Amount | 0.00000000 | | | |
| ii. Termination or maturity date. | 2025-07-21 | | | |
| iii. Upfront payments or receipts | | | | |
| Upfront payments. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| Upfront receipts. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |

498740.55000000

53/490

Item C.2. Amount of each investment.

Description of other unique identifier.

Other unique identifier (if ticker and ISIN

are not available). Indicate the type of

2/7/22, 4:58 PM

ISO Currency Code.

negative number.

by the Fund?

investment.

Identifier.

identifier used

of the Fund.

d. CUSIP (if any).

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

At least one of the following other identifiers:

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

N/A

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 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 1252968.75000000 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 0.983494911752

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:

| | , caregory area area coord, accommon area area area area area area area are |
|--|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-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 | 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 categor | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| applicable. | a to indicate the persentage amount of a holding attributable to multiple placeification actoroxics only in the |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position. |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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. | |
| | |

| 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.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] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | nurchase agreements also provide: |
| · | • |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 |
| | 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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55/490

| ,, | · · · · · · · · · · · · · · · · · · · | | |
|---|---|---|--|
| 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 are not available). | LX191335 | _ | |
| 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. | eceived from another party. lex. | | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ⊙ Other | | |
| Description of Other Receipts | Underlying Performance | _ | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | vaid to another party. ndex | | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | | |
| Payments: fixed or floating | Floating | | |
| Payments: Floating rate Index. | SONIA1M IR | | |
| Payments: Floating rate Spread. | 1.35000000 | | |
| Payment: Floating Rate Reset Dates. | Month | | |
| Payment: Floating Rate Reset Dates Unit. | | | |
| Payment: Floating Rate Tenor. | Month | | |
| Payment: Floating Rate Tenor Unit. | 1 | | |
| Payments: Base currency | United States Dollar | | |
| Payments: Amount | 0.0000000 | | |
| ii. Termination or maturity date. | 2027-12-20 | | |
| iii. Upfront payments or receipts | | | |
| Upfront payments. | 0.00000000 | | |
| ISO Currency Code. | United States Dollar | | |
| Upfront receipts. | 0.00000000 | | |
| ISO Currency Code. | United States Dollar | | |
| iv. Notional amount. | 1250000.00000000 | | |
| ISO Currency Code. | USD | | |
| v. Unrealized appreciation or depreciation. | 9218.75000000 | | |

Depreciation shall be reported as a

negative number.

| 4 | ~ 40 | Securities | |
|------|-----------|-------------|---------|
| цепп | U.TZ. | . securiues | ienaina |

and received for loaned securities?

other cash management vehicle),

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

C Yes 6 No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| | to shareholders or otherwise made available to the public. |
|--|--|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | N/A |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | RumbleOn, Inc., Delay 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. | |
| | ssed 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. | 750000.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.588698787431 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | Long ○ Short ○ N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or | Loan |

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

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

| Corporate | | | |
|-----------|--|--|--|
| | | | |

Item C.5. Country of investment or issuer.

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

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

| UNITED STATES OF AMERICA | |
|--------------------------|--|
| 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:

•

2026-08-31

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.

0.00000000

| c. Currently in default? [Y/N] | ○ Yes ⓒ No |
|---|--|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ 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. |
| | 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 a securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ 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). | Spring Education Group, Inc. |
|---|------------------------------|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a | N/A |

| .,, | · · · · · · · · · · · · · · · · · · · |
|--|---|
| series trust, report the LEI of the series. | |
| c. Title of the issue or description of the investment. | Spring Education Group, Inc. |
| d. CUSIP (if any). | 78482HAB1 |
| At least one of the following other identifiers | 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 | LX174890 |
| 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 | 430240.00000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 417332.80000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.327577751087 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | € Long C Short C N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.

| tem C | 6 le t | he investme | nt a Restr | icted Security? | ? |
|-------|--------|-------------|------------|-----------------|---|

Is the investment a Restricted Security? C Yes O No

Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

0 1 0 2 6 3 0 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 O No

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

C Yes C No

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

C Yes O No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

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).

Units

| 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 | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes € No |
| c. Is any portion of this investment on loan | C Yes No |
| by the Fund? | |
| by the Fund? | ıle of Portfolio Investments |
| by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | 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. |
| by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | 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 |
| NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report | 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 |
| by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. | 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. |
| by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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 | 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. Citibank |
| Port C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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 | 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. Citibank N/A |
| NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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. | 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. Citibank N/A SRS Distribution Inc. |
| NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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). | 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. Citibank N/A SRS Distribution Inc. |
| NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers | 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. Citibank N/A SRS Distribution Inc. |
| NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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 | 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. Citibank N/A SRS Distribution Inc. N/A Cither unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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. | 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. Citibank N/A SRS Distribution Inc. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_086-2000_1 |
| NPORT-P: Part C: Schedu For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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. | 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. Citibank N/A SRS Distribution Inc. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_086-2000_1 |

Number of contracts

| Description of other units. | | |
|--|---|--|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 364661.68000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.286234518451 | |
| 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 | 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 ^⑤ 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) 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 categor | ries to the holding, indicate which of the thre | e circumstances listed in the Instructions to Item C.7 is |

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ○ 3 ○ N/A |
|--|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 following the following the following information concerning the following the fo | 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 |
| | 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. | 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 C No |
| Description and terms of payments to be r Receipts: Reference Asset, Instrument or Inc. | eceived from another party. dex. |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other |
| Description of Other Receipts | Underlying Performance |
| Description and terms of payments to be payments: Reference Asset, Instrument or li | paid to another party. ndex |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 1 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |
| ii. Termination or maturity date. | 2028-06-02 |

iii. Upfront payments or receipts

| | | 4 |
|---|----------------------|---|
| Upfront payments. | 0.00000000 | |
| | |] |
| ISO Currency Code. | United States Dollar | |
| | | |
| Upfront receipts. | 0.0000000 | 1 |
| · | 0.0000000 | |
| ISO Currency Code. | United States Dollar | 1 |
| 100 Garrency Gode. | United States Dollar | |
| to Netton all and and | | |
| iv. Notional amount. | 364939.03000000 | |
| | | 1 |
| ISO Currency Code. | USD | |
| | | |
| v. Unrealized appreciation or depreciation. | 2459.69000000 | |
| Depreciation shall be reported as a | | |
| negative number. | | |
| tem C.12. Securities lending. | | |
| a. Does any amount of this investment | ○ Yes · No | |
| represent reinvestment of cash collateral received for loaned securities? | | |
| received for loaned securities? | | |
| b. Does any portion of this investment | C Yes O No | |
| represent that is treated as a Fund asset and received for loaned securities? | | |
| and received for loaned securities? | | |
| c. Is any portion of this investment on loan | C Yes No | |
| by the Fund? | | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

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

| the number of contracts. | ised in number of shares, principal amount, o | of other diffics. 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 | |
| | 1 | 7 |

classifications, indicate the percentage amount attributable to each 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

0102 @ 3 O N/A

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

(including but not limited to total return

| [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ○ Yes ○ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ 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 rep | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | 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: | 23 aggregated in responding to nome of rolls in. |
| a. Type of derivative instrument that most | Swap |
| closely represents the investment, selected from among the following (forward, future, option, swaption, swap | Омар |

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

| | \sim | | | |
|---|--------|------|-----|------|
| n | Col | ınta | rna | rt\/ |
| | | | | |

| 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. Burlington Coat Factory Warehouse Corp. Title of issue. **Burlington Coat Factory Warehouse Corp** At least one of the following other identifiers: Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX195667 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ● Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. C Fixed Floating C Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2028-06-24 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. | 548625.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 570.58000000 |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan 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. | Allen Media LLC |
| 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_888-2000_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 | 807435.10000000 |

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

| 7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|---|---|
| net asset value used as the practical expedient). | |
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| 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). | |
| , ,, | |
| tem C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| | |

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Swap

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

| Counterparty Record: 1 | |
|---|--|
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| 3. If the reference instrument is neither a delissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the 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). | LX196888 |
| 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 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. | C Fixed ● Floating C Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 1 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |
| ii. Termination or maturity date. | 2027-02-10 |
| 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. | 806729.21000000 | |
|---|---|--|
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 8773.18000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ 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 allaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any et to the public. |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | 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 | |
| | IOIN | |
| ISIN | US06761EAA38 | |
| 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 | 1008146.05000000 | |

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

Payoff profile. Long □ Short □ N/A

0.791325809584

exchange rate used to calculate value.

Percentage value compared to net assets

Exchange rate.

| item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
|---|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | ABS-collateralized bond/debt obligation |
| provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | N/A |
| Item C.6. Is the investment a Restricted Sc | 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 | 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. |
| | 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., 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). | ○ 1 |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2033-07-20 |
| b. Coupon. | |

| 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | ¹ Floating |
| ii. Annualized rate. | 8.79867000 |
| 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, is reference instrument, ISIN (if CUSIP is not a available).If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|--|---|
| a. Name of issuer (if any). | Credit Suisse Mortgage Trust |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CSMC 2020-TMIC |
| d. CUSIP (if any). | 126390AJ2 |
| At least one of the following other identifiers | |
| Identifier. | ISIN |
| ISIN | US126390AJ26 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 400000.00000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 412146.68000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.323507001013 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | Long ○ Short ○ N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-mortgage backed security |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | • |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the | |

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

| ltom | CE | le | tho | invoc | tmont | | Doct | ricted | 800 | itv/ | > |
|------|------|----|-----|-------|-------|---|------|--------|-----|-------|---|
| Item | U.b. | IS | tne | inves | tment | a | Rest | rictea | Sec | Urity | • |

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). |
|---|
| tem C.9. For debt securities |
| For debt securities, also provide: a. Maturity date. |
| , , |

| ~ | | 100 | _ | ~ | ^ | ~ | |
|---|---|------|----|----|------|----|------|
| | 1 | 3.00 | ') | 10 | - 33 | 10 | NI/A |

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

Floating

2023-11-15

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

ii. Annualized rate.

7.00000000

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

C Yes O No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No

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

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

v. Delta (if applicable).

| Item C.10. For repurchase and reverse 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 concerni subject to the repurchase agreement, those | | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes No | |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes [©] No | |
| NPORT-P: Part C: Schedu | le of Portfolio Investments | S |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | eding five percent of its total assets as misce ed are not restricted, have been held for not | ormation requested in Part C. A Fund may report information for llaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any e to the public. |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | DexKo Global Inc. TLB | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not | available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_243-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| | sed in number of shares, principal amount, c | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |

| Description of other units. | | |
|--|---|---|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 687886.77000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.539944143185 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). I 11. | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Se | ecurity? | |
| Is the investment a Restricted Security? | ○ Yes • No | |
| Item C.7. | | |
| 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) 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: |
| 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 © 2 C 3 C N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | 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 concern | 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 |
| | rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | DexKo Global Inc. TLB |
| Title of issue. | DexKo Global Inc. TLB |
| At least one of the following other identifiers: | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX198243 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be 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. | 2028-10-01 |

iii. Upfront payments or receipts

| Upfront payments. | 0.00000000 | |
|--|-----------------------|--|
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 689230.77000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 379.08000000 | |
| 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: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

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

| the number of contracts. | occu in mamber of charce, principal an | mount, or outer armo. For dorivatives contractes, as approache, p |
|---|--|---|
| Balance | 1.00000000 | |
| Unite | | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| | | |

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

C 1 © 2 C 3 C N/A

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

(including but not limited to total return

| [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|---|--|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ○ Yes ○ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | ○ Repurchase ○ Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ○ Yes ○ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | . sessantes may be aggregated in responding to nome of rolling. |
| a. Type of derivative instrument that most | Swap |
| closely represents the investment, selected from among the following (forward, future, option, swaption, swap | Critical Property of the Control o |

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

| h | Counternart | v |
|---|-------------|---|

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. Acrisure LLC Title of issue. Acrisure 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 LX185414 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ● Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. C Fixed Floating C Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2027-02-15 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. | 596969.70000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -3432.57000000 |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan | C Yes © No |

NPORT-P: Part C: Schedule of Portfolio Investments

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. | DIVERSITECH HOLDINGS INC. TL |
| 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_172-2000_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 | 51444.77000000 |

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

| /22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|---|---|
| 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. | ○ 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). | |
| tom C 10. For requirehees and reverse war | nurshaga agreementa alaa providar |
| tem C.10. For repurchase and reverse rep | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those tem C.11. For derivatives, also provide: | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer at 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 counterparty (including a central counterparty).

| Counterparty Record: 1 | | |
|---|--|--|
| Name of counterparty. | Citibank | |
| LEI (if any) of counterparty. | N/A | |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the ref strument, ISIN (if CUSIP is not available), tick | ference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | 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 | ot 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 C No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc. | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | 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. | 2028-12-15 | |
| 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 | |

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|---|--|
| iv. Notional amount. | 51428.57000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 273.34000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes € No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes No |
| c. Is any portion of this investment on loan by the Fund? | C Yes • No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |

| a. Name of issuer (if any). | Vcp Clo li Ltd | |
|--|--|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 2138002K6ECECHVCQN25 | |
| c. Title of the issue or description of the investment. | VCP CLO II, Ltd. | |
| d. CUSIP (if any). | 91824EAA0 | |
| At least one of the following other identifiers | : | |
| Identifier. | ISIN | |
| ISIN | US91824EAA01 | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, o | or other units. For derivatives contracts, as applicable, provide |
| Balance | 500000.00000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 506121.23000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.397270605858 | |

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

Payoff profile. Long ○ Short ○ N/A

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

| •• | |
|--|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | Yes ○ No |
| Item C.7. | |
| Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage amount of | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification catego | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p ltem C.8. Indicate the level within the fair | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position. value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted be Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., |
| 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. | 2031-04-15 |
| b. Coupon. | |

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|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | ¹ Floating |
| ii. Annualized rate. | 8.52370000 |
| c. Currently in default? [Y/N] | ○ Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | 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: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | 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 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_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. Balance | sed in number of shares, principal amount, o | 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. | 973863.41000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.764416278120 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short O N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit Corporate | |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | 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 | |

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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 Se | ecurity? |
| Is the investment a Restricted Security? | C Yes [⊙] No |
| Item C.7. | |
| a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position. |
| Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. idient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 © 2 C 3 C N/A |
| 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

| available). If other identifier provided, indicate the type | of identifier used. | |
|---|--|--|
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of count | terparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Citibank | |
| LEI (if any) of counterparty. | N/A | |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if | |
| Name of issuer. | Sunshine Luxembourg VII S.a r.l. | |
| Title of issue. | Sunshine Luxembourg VII S.a r.l. | |
| At least one of the following other identifiers | : | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX193531 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes ○ No | |
| Description and terms of payments to be 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

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?

NPORT-P: Part C: Schedule of Portfolio Investments

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

N/A

| series trust, report the LEI of the series. | |
|--|--|
| c. Title of the issue or description of the investment. | Wells Fargo Commercial Mortgage Trust 2021-FCMT |
| d. CUSIP (if any). | 95003EAL0 |
| At least one of the following other identifiers | : |
| Identifier. | ISIN |
| ISIN | US95003EAL02 |
| | US950U3EALU2 |
| Item C.2. Amount of each investment. | |
| the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 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. | 1001006.80000000 |
| Exchange rate. | |
| Exonange rate. | |
| Percentage value compared to net assets of the Fund. | 0.785721985827 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | ● Long ○ Short ○ N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-mortgage backed security |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the | |

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

0162030 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2031-05-15

b. Coupon.

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

following (fixed, floating, variable, none).

Floating

6.01000000

C Yes O No

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]

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

C Yes O No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No

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

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

| v. Delta (if applicable). | |
|---------------------------|--|
| | |

Item C.10. For repurchase and reverse 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. |
| tem C.11. For derivatives, also provide: | |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes © No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes ◎ No |
| NPORT-P: Part C: Schedu | ule of Portfolio Investments |
| | its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities |

or 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 investment.

| a. Name of issuer (if any). | N/A |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | One GI Intermediate LLC, Tranche B 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 | GIB-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 | 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 denominated in U.S. dollars. In denominated in U.S. d | 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|---|---|
| currency of investment is not denominated in U.S. dollars, provide the exchange rate. Exchange rate used to calculate value. Exchange rate used to calculate value. 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 aguestion in tem C.11. Payoff profile. Asset type (short-term investment vehicle (e.g., material investment), is used to category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle (e.g., material investment), is used to category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle (e.g., material investment), is used to category that most closely identifies the instrument among each of the following: Asset type (short-term investment), is used to category that most closely identifies the instrument among each of the following: Asset type (short-term investment), is used to category that most closely identifies the instrument among each of the following: Asset type (short-term investment) vehicle (e.g., investment), is used to category the category that most closely identifies the instrument among each of the following: Asset type (category), is category that most closely identifies the instrument among each of the following: Asset type (category), is category), investment or is used. Report the ISO country ode that corresponds to the country where the issuer is organized, also category that most closely identifies the investment among each of the investment and the corresponds to the country where the issuer is organized, also category and the corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also | the investment is denominated. | |
| Percantage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, NIA). For derivatives, respond NIA to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-performed, ethil, derivative-oriented, ethil, derivative-oriented, ethil, derivative-oriented, ethil, derivative-oriented rate, derivative-oriented rate, derivative-orienter atrae, derivative-ori | currency of investment is not denominated in U.S. dollars, provide the | 1750000.00000000 |
| Item C.1. 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. G. 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-lerm investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equily-common, equily-prefered, debt, derivative-order, devivative-order, derivative-order, devivative-order, debt, derivative-order, debt, derivative-order, devivative-order, d | Exchange rate. | |
| relevant payoff profile (e.e., and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-kern investment vehicle (e.g., money market fund, fupuidity pool, or repurchase agreement, equily-common, equily-common, equily-preferred, debt, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivative-sortier, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-off description. Issuer type (corporate, U.S. Treasury, Commonity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government approach of the top of the control of th | | 1.373630504006 |
| 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 (guidity pool, or other cash management vehicle), repurchase agreement, equily-commodity, derivative-origin exchange, derivative-interest rate, derivative-sorier, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/doth obligation, ABS-collateralized bond/doth obligation, ABS-collateralized bond/doth obligation, ABS-sother, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. gove | | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurs as agreement, equity-commond, commodity, derivative-freelit, derivative-freelit, derivative-freelit, derivative-freelit, derivative-quity, derivative-freelit, derivative-quity, derivative-freelit, derivative-freelit, derivative-quity, derivative-freelit, derivative-freelit, derivative-quity, derivative-freelit, derivative-free | Payoff profile. | Long ○ Short ○ N/A |
| (e.g., money market fund, liquidity pool, or other cash management whicle), repurchase agreement, equity-common, equity-perfered, debt, derivative-commodity, derivative-credit, derivative-commodity, derivative-credit, derivative-commodity, derivative-ordered, debt, derivative-ordered, devity-commodity, contended, and the comparison of the commodity of the comparison of the commodity paper, ABS-colletarized bond/debt obligation, ABS-other, commodity, real estate, other), if "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. government agency of the comparison of the control of the | Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.5. 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 liquidity classifications, indicate the percentage amount attributable to each classification. I. Highly Liquid Investments Iii. Moderately Liquid Investments Iii. Less Liquid Investments Iv. Illiquid Investments | (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | Loan |
| Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment and properties of open-end management investment companies, provide the liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments | U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Corporate |
| corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? If the C.7. In a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. I. Highly Liquid Investments II. Moderately Liquid Investments III. Less Liquid Investments IV. Illiquid 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? Item C.7. Item C.7. Item C.7. Item C.8. Item C.9. Item | corresponds to the country where the | UNITED STATES OF AMERICA |
| Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments | issuer is 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(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments | Item C.6. Is the investment a Restricted S | ecurity? |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iv. Illiquid Investments | Is the investment a Restricted Security? | Yes ○ No |
| each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments | Item C.7. | |
| ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments | each portfolio investment among the followi | ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| iii. Less Liquid Investments iv. Illiquid Investments | i. Highly Liquid Investments | |
| iv. Illiquid Investments | ii. Moderately Liquid Investments | |
| | iii. Less Liquid Investments | |
| Category. N/A | iv. Illiquid Investments | |
| | Category. | N/A |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. | b. If attributing multiple classification catego | |

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] 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.11. For derivatives, also provide:

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

Item C.12. Securities lending.

| , | · · · · · · · · · · · · · · · · · · · |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ○ 3 ○ N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2025-12-22 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | 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] | 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, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| , ,, | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerns subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P_5493000K400JV7T0XQ39_2021-12-31... 102/490

○ Yes [©] No

received for loaned securities?

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

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

C Yes No

c. Is any portion of this investment on loan $\,\,$ 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 repor | t to shareholders or otherwise made | e 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 | s: | |
| Identifier. | ISIN | |
| ISIN | US33883NAA00 | |
| 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 | 500000.00000000 | |
| 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. | 510264.28000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.400522617207 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, sho 3.11. | ort, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long □ Short □ N/A | |
| Item C.4. Asset and issuer type. Select th | ne category that most closely iden | ntifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, estructured note, loan ABS mortrage | ABS-collateralized bond/debt obligation | on |

e. Is any portion of the interest paid in

NPORT-P 5493000K400JV7T0XQ39 2021-12-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that **CAYMAN ISLANDS** corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2033-11-20 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 8.00963000 c. Currently in default? [Y/N] C Yes No d. Are there any interest payments in C Yes O No arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes O No

kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No 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: Item C.12. Securities lending. a. Does any amount of this investment C Yes @ No represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment C Yes 6 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. a. Name of issuer (if any). N/A b. LEI (if any) of issuer. In the case of a N/A

At least one of the following other identifiers:

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).

Kreg LLC, Term Loan

N/A

| 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 | KTL-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 | 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. | 2424150.03000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 1.902792244282 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N.11. | I/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | 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 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

| ciassifications, indicate the percentage and | 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 | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see to indicate the percentage amount of a holding attributable to multiple classification categories only in the |
| multiple sub-advisers with differing liquidity | e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ○ 3 ○ N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2026-12-20 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 6.25000000 |
| c. Currently in default? [Y/N] | ○ Yes · No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes 	No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, 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 |

| 1/22, 4.30 PIVI | NPOR1-P_5493000K4003V/10AQ39_2021-12-31.11(III) | | |
|---|--|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | | |
| ii. If N, provide the name and LEI (if any) of | ii. If N, provide the name 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 by the Fund? | C Yes • No | | |
| NPORT-P: Part C: Schedu | le of Portfolio Investments | | |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. | | |
| Item C.1. Identification of investment. | | | |
| a. Name of issuer (if any). | Citibank | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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. | | | |
| | 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 | 319637.86000000 | | |

| 7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|---|
| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.250893894132 |
| 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. | |
| a. Liquidity classification information. For potential portfolio investment among the followiclassifications, indicate the percentage amount of th | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) foing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| instructions to item C./ Funds may choose | 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 @ 2 C 3 C N/A

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

swaps, credit default swaps, and interest

rate swaps), warrant, other).

| net asset value used as the practical expedient). | |
|---|--|
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| 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 | terparty (including a central counterparty). |
|--|--|
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | 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 | |
| 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. 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. | 2028-06-29 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |

| 7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|---|--|
| 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. | 666.80000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |
| NPORT-P: Part C: Schedu | lle of Portfolio Investments |
| securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Zelis Payments Buyer Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| | , |

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

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

identifier used

applicable, provide

| 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 |
|--|--|---|
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 992220.71000000 | |
| Exchange rate. | | |

S_54-2000_1

INTERNAL IDENTIFIER

| Percentage val | ue compared | to net assets |
|----------------|-------------|---------------|
| of the Fund | | |

| 0.778825505121 |
|----------------|
| |

| It am O O I wall and a manufit was file and a matter fall and a | 4! /I | | . | 41 |
|--|---------------------------------|-----------------------------|----------------------------|--------------|
| Item C.3. Indicate payoff profile among the following | a categories (iong. snort. N/A) | i. For gerivatives, respond | D N/A to this item and res | ipona to the |
| The state of the s | g -attegeries (g, ee.t,, | , | | , p = |
| relevant payoff profile question in Item C.11. | | | | |
| rolotuit pujon promo question in item o. i i. | | | | |

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?

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

(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

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. | 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 no | ot 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 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. | 2026-09-30 | | |
| iii. Upfront payments or receipts | | | |
| Upfront payments. | 0.0000000 | | |
| ISO Currency Code. | United States Dollar | | |
| Upfront receipts. | 0.00000000 | | |
| ISO Currency Code. | United States Dollar | | |

997487.44000000

Item C.2. Amount of each investment.

At least one of the following other identifiers:

2/7/22, 4:58 PM

ISO Currency Code.

negative number.

by the Fund?

investment.

Identifier.

ISIN

d. CUSIP (if any).

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

a. Name of issuer (if any).

represent reinvestment of cash collateral

Item C.12. Securities lending.

received for loaned securities?

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 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 2558628.00000000 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 2.008348268116 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 ABS-other

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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

CAYMAN ISLANDS

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).

| 1/22, 4.50 I W | 141 OTT-1 _0+05000T+000 V1 TOXQ05_202 1-12-5 1.11tml |
|--|---|
| 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. | RumbleON, Inc. |
| 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). | RUMBLEW |
| 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 | 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. | 90303.06000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.070881735897 |
| 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-equity |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate |
| government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and | |

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

transaction (repurchase, reverse repurchase). Select "repurchase

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

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P 5493000K400JV7T0XQ39 2021-12-31... 120/490

| agreement" 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 | 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. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Warrant |
| b. Counterparty. i. Provide the name and LEI (if any) of count | erparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Umb Financial |
| LEI (if any) of counterparty. | N/A |
| | |
| i. Type, selected from among the following (put, call). Respond call for warrants. | C Put |
| | C Put C Call C Written C Purchased |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 3. If the reference instrument is neither a de | |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins | ○ Written ○ Purchased ivative or an index, the description of the reference instrument shall include the name of issuer and title of |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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). | Written Purchased 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 |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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. | Written Purchased 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 RUMBLEON, INC. |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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. | Written Purchased 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 RUMBLEON, INC. |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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 | Written Purchased 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 RUMBLEON, INC. |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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 | Written Purchased 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 RUMBLEON, INC. RUMBLEON, INC. Other identifier (if CUSIP, ISIN, and ticker are not available) |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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 | Written Purchased 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 RUMBLEON, INC. RUMBLEON, INC. Other identifier (if CUSIP, ISIN, and ticker are not available) RUMBLEQ INTERNAL ID |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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. | Written Purchased 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 RUMBLEON, INC. RUMBLEON, INC. Other identifier (if CUSIP, ISIN, and ticker are not available) RUMBLEQ INTERNAL ID |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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. iv. Number of shares or principal amount of | Written Purchased 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 RUMBLEON, INC. RUMBLEON, INC. Other identifier (if CUSIP, ISIN, and ticker are not available) RUMBLEEQ INTERNAL ID Inderlying reference instrument per contract. |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 3. If the reference instrument is neither a deissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Number of shares or principal amount of Number of shares. | 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 RUMBLEON, INC. RUMBLEON, INC. Other identifier (if CUSIP, ISIN, and ticker are not available) RUMBLEEQ INTERNAL ID Inderlying reference instrument per contract. |
| (put, call). Respond call for warrants. ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. 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. iv. Number of shares or principal amount of Number of shares. v. Exercise price or rate. | Written Purchased 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 RUMBLEON, INC. RUMBLEON, INC. Other identifier (if CUSIP, ISIN, and ticker are not available) RUMBLEEQ INTERNAL ID Inderlying reference instrument per contract. 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

| Item C.1. Identification of investment. | |
|--|--|
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | MA Financeco. LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_951-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.0000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 245972.89000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.193071922778 |
| 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 | 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.

| 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).

0102630 N/A

Item C.9. For debt securities

For debt securities, also provide:

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

| a. Maturity date. | |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the | |
| followed and followed by the second of the second | |

| ii. Annualized rate. | | |
|---|---|---|
| c. Currently in default? [Y/N] | C 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, is reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ng the securities subject to the repurchase a securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of count | erparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Citibank | |
| LEI (if any) of counterparty. | N/A | |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick | erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | 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 no | it 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 r Receipts: Reference Asset, Instrument or Inc. | eceived from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be p Payments: Reference Asset, Instrument or Ir | paid to another party. ndex | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.0000000 | |
| ii. Termination or maturity date. | 2025-06-05 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 242187.50000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1666.25000000 | |

Item C.12. Securities lending.

a. Does any amount of this investment ○ Yes • No

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

Yes • 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 | 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. | Mitchell International Inc. TLB | | | |
| d. CUSIP (if any). | N/A | | | |
| At least one of the following other identifiers | S: | | | |
| Identifier. | Other unique identifier (if ticker and ISIN are 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_698-2000_1 | | | |
| Description of other unique identifier. | INTERNAL 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 | 1.0000000 | | | |
| 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. | 663750.01000000 | | | |
| Exchange rate. | | | | |
| Percentage value compared to net assets of the Fund. | 0.520998434725 | | | |
| 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 | | |
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| | | |

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

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.

2/7/22, 4:58 PM

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). Mitchell International Inc. TLB Name of issuer.

Title of issue. Mitchell International Inc. TLB

At least one of the following other identifiers:

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

| Other identifier (if CUSIP, ISIN, and ticker | LX198698 | |
|---|--------------------------------------|--|
| are not available). | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes ○ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | |
| Payments: fixed, floating or other. | ○ Fixed ● Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.0000000 | |
| ii. Termination or maturity date. | 2028-10-16 | |
| 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. | 666666.68000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 2083.33000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes No | |
| b. Does any portion of this investment represent that is treated as a Fund asset | ○ Yes [®] No | |

and received for loaned securities?

c. Is any portion of this investment on loan 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 repo | rt to shareholders or otherwise made available t | o 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 identified | s: | |
| Identifier. | ISIN | |
| ISIN | US70469GAC50 | |
| 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 | 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. | 2727365.77000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 2.140795895573 | |
| Item C.3. Indicate payoff profile among t relevant payoff profile question in Item C | he following categories (long, short, N/A). Fo 2.11. | or 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 | he category that most closely identifies the i | nstrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-other | |
| Issuer type (corporate, U.S. Treasury, | Corporate | |

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

kind or if the Fund has the option of

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

| electing in-kind payment and has elected to be paid in-kind. | |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | urchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of o | 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: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes [©] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not 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. |
| tem 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: | |
| Identifier. | ISIN |
| | |

of the Fund.

| ISIN | US56606PAA21 |
|------|--------------|

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 | 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. | 2332275.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets | 1.830676619274 | |

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

Long ○ Short ○ N/A

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-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.

If different from the country where the

CAYMAN ISLANDS

issuer is organized, also report the ISO country code that corresponds to the country of 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 0102630 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in 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

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

| , | | · · · · · · · · · · · · · · · · · · · |
|--|---|---|
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerni subject to the repurchase agreement, those | | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No | |
| c. Is any portion of this investment on loan by the Fund? | C Yes 6 No | |
| NPORT-P: Part C: Schedu | le of Portfolio Investment | S |
| securities in an aggregate amount not exceed in Part C, provided that the securities so liste | eding five percent of its total assets as misce ed are not restricted, have been held for not reviously reported by name to the sharehold | ormation requested in Part C. A Fund may report information for Illaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any e to the public. |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | 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 no | available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_794-2000_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. | 534756.58000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets | 0.419747400289 | |

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|---|---|
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short € N/A |
| Item C.4. Asset and issuer type. Select 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 | t. |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CANADA (FEDERAL LEVEL) |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | Security? |
| Is the investment a Restricted Security? | ○ Yes [©] No |
| Item C.7. | |
| Liquidity classification information. For potential each portfolio investment among the followiclassifications, indicate the percentage amount of the percentage amoun | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the 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). | 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] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available).If other identifier provided, indicate the type of | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of o | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerning subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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 |
| (ii aii,) oi oodiitoi paity. | IN/A |

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

| Name of issuer. | Corel Corp. |
|--|---|
| Title of issue. | Corel Corp. |
| At least one of the following other identifiers: | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other 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 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 In | paid to another party. ndex |
| Payments: fixed, floating or other. | C Fixed [®] Floating [©] Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | |
| 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. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 535157.95000000 |
| ISO Currency Code. | USD |

USD

| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -401.37000000 | |
|--|---------------|--|
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes 6 No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes 6 No | |
| c. Is any portion of this investment on loan by the Fund? | ○ 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. | PetSmart LLC | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | 3: | |
| Identifier. | Other unique identifier (if ticker and | ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_365-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principa | amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 600184.78000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.471104069627 | |
| Item C.3. Indicate navoff profile among th | e following categories (long sh | ort N/A). For derivatives, respond N/A 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:

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

C Yes O No

Item C.7.

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

Category.

N/A

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

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

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

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

0 1 @ 2 0 3 0 N/A

Item C.9. For debt securities

For debt securities, also provide:

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

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

N/A

LEI (if any) of counterparty.

CUSIP, ISIN, and ticker are not available).

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 | t available) |
| | | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX192365 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | € Yes C No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2028-02-14 | |
| 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. | 598500.00000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 562.59000000 | |

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 |

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). | RC Buyer, Inc. | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | RC Buyer, Inc. | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | S : | |
| Identifier. | Other unique identifier (if ticker and IS | SIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | LX196467 | |
| Description of other unique identifier. | EXTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| | ssed in number of shares, principal a | 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. | 1019491.52000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.800231228827 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C | | rt, 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 th | e category that most closely iden | tifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), | Loan | |

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security?

C Yes C No

Item C.7.

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

•

Category. N/A

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

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

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

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

C 1 C 2 © 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2029-07-30

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

Floating

ii. Annualized rate.

7.50000000

c. Currently in default? [Y/N]

C Yes O No

c. Title of the issue or description of the

| | - |
|---|---|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Botta (ii appinoabio). | |
| 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: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes ⓒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes 	No |
| NPORT-P: Part C: Schedu | ule of Portfolio Investments |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities 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 |

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KNS Acquisition Corp.

| 11122, 4.301 W | 141 O11-1 _04000014000 77 10XQ00_2021-12-01.11till |
|--|--|
| 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. | 589749.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.462912694918 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | C Long C Short C N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

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

transaction (repurchase, reverse repurchase). Select "repurchase

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

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| and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | KNS Acquisition Corp. |
| Title of issue. | KNS Acquisition Corp. |
| At least one of the following other identifiers | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX193951 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Sustem Swap Flag | Yes No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc. | received from another party. |
| Description and terms of payments to be | received from another party. |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. ndex. |
| 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. | received from another party. Tixed Fixed Officer Underlying Performance paid to another party. Index |
| 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or In Payments: fixed, floating or other. | received from another party. index. Fixed Floating Other Underlying Performance paid to another party. Index Fixed Floating Other |

| Payment: Floating Rate Reset Dates. | Month |
|--|-----------------------|
| Payment: Floating Rate Reset Dates Unit. | 1 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |
| ii. Termination or maturity date. | 2027-04-21 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 600000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -10251.00000000 |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Citibank | | | |
|---|------------|--|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | | |
| c. Title of the issue or description of the | Plaze Inc. | | | |
| investment. | | | | |
| d. CUSIP (if any). | N/A | | | |
| At least one of the following other identifiers | • | | | |

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

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

Item C.2. Amount of each investment.

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

Balance 1.00000000 Units Number of contracts Description of other units. Currency. Indicate the currency in which **United States Dollar** the investment is denominated. Value. Report values in U.S. dollars. If 788540.61000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate.

Percentage value compared to net assets of the Fund.

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

Payoff profile.

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? 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.

| 1/22, 4.00 1 101 | 141 OTT-1 _5455660144060 V7 TOXQ55_262 1-12-51:11(11) |
|---|--|
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical 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 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 |
| | 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. | |

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| 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 de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | Plaze Inc. |
| Title of issue. | Plaze Inc. |
| At least one of the following other identifiers | x: |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX189542 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. idex. |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ⊙ Other |
| Description of Other Receipts | Underlying Performance |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. Index |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 1 |

| | - | _ |
|--|-----------------------|---|
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2026-08-03 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 794499.36000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -5958.74000000 | |
| tem C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [♠] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ 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. | 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.

| Dalanaa | Indianta whathar | amount is syntage | ad in number of obers | a principal amount | ar athar unita | For derivetives contracts | as applicable provide |
|----------|------------------|-------------------|------------------------|---------------------|-------------------|----------------------------|------------------------|
| Dalance. | mulcate whether | amount is express | sed in number of snare | s, principai amouni | , or other units. | For derivatives contracts, | as applicable, provide |
| tha numb | er of contracts | • | | · · · · · | | , | |
| | | | | | | | |

Balance 1.00000000
Units Number of contracts

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

Description of other units.

Value. Report 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.

or 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.

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

United States Dollar

1165381.38000000

0.914744807067

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 th multiple sub-advisers with differing liquidity | e position have differing liquic views; or (3) if the fund choos ing it on the sizes it would rea | amount of a holding attributable to multiple classification categories only in the lity features that justify treating the portions separately; (2) if a fund has ses to classify the position through evaluation of how long it would take to asonably anticipated trading). In (1) and (2), a fund would classify using the |
| | ue Measurement). [1/2/3] Re | 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). | O 1 © 2 O 3 O 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] | C Yes C No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind 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 | |
| | available), ticker (if CUSIP an | title 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 | nurchaga agraemente, alea | providos |
| a. Select the category that reflects the | | |
| ransaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse | repurcnase |
| 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 Yes C No

| Payments: Amount | 0.0000000 |
|--|----------------------|
| ii. Termination or maturity date. | 2028-04-13 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 1175111.30000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -9715.77000000 |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes ⓒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan | C Yes © No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Innitas 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2300000.00000000 |
|---------|------------------|
| Units | Principal amount |

applicable.

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

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

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

commodity, derivative-credit, derivative-

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or report | t to snarenoiders or otherwise made available to the public. |
|---|--|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | N/A |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | RumbleON, Inc., First Lien Term Loan |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | 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 | BLE-2000 |
| Description of other unique identifier. | INTERNAL ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1750000.00000000 |
| 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. | 1669500.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.310443500821 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | te following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | Long ○ Short ○ N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- | Loan |

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security?

Yes No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 0 2 @ 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2026-08-31

b. Coupon.

i. Select the category that most closely 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 C No

c. Title of the issue or description of the

| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes [©] No |
|---|--|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes 	No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not e of identifier used. |
| v. Delta (if applicable). | |
| v. Delta (II applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ 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. | |
| | ning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are a securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ 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 seding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | 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 |
| senes musi reportine i el ofine senes | |

Molded Devices, Inc. Revolver

| ///22, 4.30 PIVI | NPOR1-P_5493000K400JV710AQ39_2021-12-31.11(11) | |
|--|---|-----------|
| investment. | | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | E | |
| Identifier. | Other unique identifier (if ticker and ISIN are 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, p | rovide |
| 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. | 183333.34000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.143904153271 | |
| 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 respor 11. | nd to the |
| Payoff profile. | © Long © Short © N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate | |
| government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | | |
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the | | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and | | |

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

economic exposure of the investments.

transaction (repurchase, reverse repurchase). Select "repurchase

Is the investment a Restricted Security? 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. 2026-11-01 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 0,000,000 c. Currently in default? [Y/N] C Yes O 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 kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the C Repurchase C Reverse repurchase

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|--|--|
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| tem C.11. For derivatives, also provide: | |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |
| NPORT-P: Part C: Schedu | lle of Portfolio Investments |
| | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for |

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

| a. Name of issuer (if any). | Citibank | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Redstone HoldCo 2 LP | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |
| | | |

Other unique identifier (if ticker and ISIN S_RSH-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.

Item C.1. Identification of investment.

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

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

| the investment is denominated. Value. Report values in U.S. dollars. If userney of investment is not denominated in U.S. dollars. If userney of investment is not denominated in U.S. dollars. If userney of investment is not denominated in U.S. dollars, provide the conchange rate used to calculate value. Exchange rate. Petronlage value compared to not assets of the Fund. Itam 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. Itam C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-ferm investment vehicle (e.g., money market fund, liquidity pool, or the cash management vehicle), reputches agreement, equity-common, commodity, derivative-foreign exchange, derivative-integer and provides agreement, equity-common, commodity, derivative-foreign exchange, derivative-integer and each gother), if "other," provide a brief description. Superiment of possessed entity, municipal, nor-U.S. sovereign, private fund. Superiment of possessed entity, municipal, nor-U.S. sovereign, private fund. Superiment of possessed entity, municipal, nor-U.S. sovereign, private fund. Superiment of possessed entity, municipal, nor-U.S. sovereign, private fund. Superiment of possessed entity, municipal, nor-U.S. sovereign, private fund. Superiment of the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the accumple of the investments. It different from the country where the issue | 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|---|---|
| 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 tem C.11. Payoff profile. Long © Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle (e.g., money market fund, squidity pool, or other cash management vehicle), on the cash management vehicle, on equity-uneferred, debt, derivative-credit derivative-credit deviative-credit (e.g., derivative-credit), derivative-foreign exchange, derivative-interaction, exchange on the commercial page of the commercial page of the commercial page of the commercial page ASS-collateralized bond/debt colligation. ASS-mortgage is a commercial page ASS-collateralized bond/debt colligation. ASS-mortgage commercial page ASS-collateralized bond/debt colligation. ASS-mortgage is a commercial page ASS-collateralized bond/debt colligation. ASS-mortgage is a commercial page ASS-collateralized bond/debt colligation. ASS-mortgage is a commercial page ASS-collateralized bond/debt colligation. ASS-collegation. Los Country code that corresponds to the country debt is uncertainty 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 | the investment is denominated. | |
| Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, NIA). For derivatives, respond NIA to this Item and respond to the relevant payoff profile question in Item C.1. Payoff profile. Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-performed, debt, derivative-develop, repurchase agreement, equity-common, equity-performed, debt, derivative-develop, experiments agreement, equity-common, equity-performed protects rate, derivative-order, debt, derivative-order, debt, derivative-order, debt, derivative-order, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized provides a brief description. Item C.5. Country of investment or issuer. Report the ISC country ode that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISC country ode that corresponds to the country of westment or issuer based on the concentrations of the risk and commercial papers and the provide papers as specified in rule 22-e4 (17 CFR 270.22-e4). For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. It Highly Liquid Investments III. Less Liquid Investments III. Less Liquid Investments III. Less Liquid Investments | currency of investment is not denominated in U.S. dollars, provide the | 687350.54000000 |
| 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. 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 repurchase agreement, equity-common, equity-preferred, debt, derivative-controlly, derivative-foreign exchange, derivative-foreign exchang | Exchange rate. | |
| relevant payoff profile question in Item C.11. Payoff profile C Long Short N/A Item C.4. Asset and Issuer type. Select the category that most closely identifies the instrument among each of the following: Asset lype (short-lerm investment vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-control, derivative-control repursive for description. Sueur type (corporate U.S. Ticeaury, U.S. government spency, U.S. government spen | | 0.539523239250 |
| Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset lype (short-term investment vehicle, (e.g., money market fund, iquidity pool, or other cash management vehicle), repurchase a greement, equity-common, equity-preferred, debt, derivative-coronal deviative-foreign exchange, derivative-interest rate, derivative-sorter, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bondicides lodgistion, ABS-finer, expected lodgisti | 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. |
| Asset type (short-term investment vehicle (e.g., money market find, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, commodity, derivative-dreign exchange derivative-interest rate, derivative-sorties, and derivative-interest rate, derivative-sorties, tractured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/deth obligation, ABS-collateralized bond/deth obligation, ABS-collateralized bond/deth obligation, ABS-sortier, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government spency, U.S. source (a.g., the control of the second of the country of investment or issuer. Report the ISO country code that corresponds to the country of investment or issuer is organized, also report the ISO country code that corresponds to the country of investment are sure as the country of investment or issuer is organized, also report the ISO country code that corresponds to the country of investment are sure as the country of investment are as the country of investm | Payoff profile. | C Long C Short € N/A |
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-perfered, debt, derivative-commodity, derivative-coredit, derivative-commodity, derivative-credit, derivative-commodity, derivative-orden, exhange, derivative-interest rate, derivative-sother, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-colher, commodity, real estate, other). If other, provide a brief description. Issuer type (corporate, U. S. Treasury, U. S. government agency, U. S. government apency, U. S. government agency, U. S. government apency, U. S. government agency, U. S. government apency, U. S. government ape | Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| U.S. government agency. U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, other). If 'other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Is the investment a Restricted Security? Is the investment a Restricted Security? Yes No Item C.7. Item C.7. Item C.9. Item C.1. Item C.1. Item C.1. Item C.2. Item C.3. Item C.4. Item C.5. Item C.6. Item C.7. Item C.7 | (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured 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.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Is the investment a Restricted Security? Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments iv. Illiquid Investments | U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment and the investment and the investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. I. Highly Liquid Investments II. Moderately Liquid Investments III. Less Liquid Investments IV. Illiquid Investments IV. Illiquid Investments IV. Illiquid Investments | • | |
| issuer is organized, also réport the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment and information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments iv. Illiquid Investments Category. | corresponds to the country where the | UNITED STATES OF AMERICA |
| Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | issuer is 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(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | Item C.6. Is the investment a Restricted S | ecurity? |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | Is the investment a Restricted Security? | ○ Yes [©] No |
| each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | Item C.7. | |
| ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | each portfolio investment among the following | ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | i. Highly Liquid Investments | |
| iv. Illiquid Investments Category. N/A | ii. Moderately Liquid Investments | |
| Category. N/A | iii. Less Liquid Investments | |
| Category. N/A | iv. Illiquid Investments | |
| t and the second | | 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). | 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 | |
| | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| 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 | Swap | |

2/7/22, 4:58 PM NPORT-P_5493000K400JV7T0XQ39_2021-12-31.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. Redstone HoldCo 2 LP Title of issue. Redstone HoldCo 2 LP At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX194108 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

Payments: Amount

ii. Termination or maturity date.

iii. Upfront payments or receipts Upfront payments.

ISO Currency Code.

0.00000000

0.00000000

2028-04-27

United States Dollar

United States Dollar

| Upfront receipts. | 0.00000000 |
|--|-----------------------|
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 717391.30000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -28002.72000000 |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |

NPORT-P: Part C: Schedule of Portfolio Investments

Percentage value compared to net assets

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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). | 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 identifier | rs: | |
| Identifier. | ISIN | |
| ISIN | US55820GAA40 | |
| 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 contrac | ts, as applicable, provide |
| Balance | 600000.00000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 610709.67000000 | |
| Exchange rate. | | |

0.479365389601

of the Fund.

| Itam C 2 Indicate naveff profile among the fello | wing estagation (lang short N/A) | Lau davivativaa vaanand | NI/A to this Itam and respond to the |
|---|------------------------------------|-----------------------------|--------------------------------------|
| Item C.3. Indicate payoff profile among the follo | wind caledories (iona, short, N/A) | i. For derivatives, respond | N/A to this item and respond to the |
| | 3 | , , , | |
| relevant navoff 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.

N/A

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

Is the investment a Restricted Security?

Yes ○ No

CAYMAN ISLANDS

Item C.7.

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

Category.

N/A

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

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

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

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

0 1 6 2 0 3 0 N/A

Item C.9. For debt securities

Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

non-U.S. sovereign, private fund,

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

| Item C.1. Identification of investment. | | |
|--|--|---|
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 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_929-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, o | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 194653.20000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.152789470412 | |
| 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 O N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit Corporate | |
| U.S. government agency, U.S. government sponsored entity, municipal, | Опрогато | |

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

f. For convertible securities, also provide:

| Item C.5. Country of investment or issuer | | |
|---|--|-----|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CANADA (FEDERAL LEVEL) | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted S | ecurity? | |
| Is the investment a Restricted Security? | C Yes 6 No | |
| Item C.7. | | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) in ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit unt attributable to each classification. | |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is | |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | 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. | е |
| Item C.8. Indicate the level within the fair | 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 |)., |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/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 | |

 $file: ///C:/Users/jbeamish/App Data/Local/Temp/Temp1_cimgroup.com~2022-02-07~16-57-32. \\ zip/NPORT-P_5493000K400JV7T0XQ39_2021-12-31...~173/490$

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 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 $^{\circ}$ Yes $^{\circ}$ No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? C Yes C No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most Swap closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). 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 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: Other identifier (if CUSIP, ISIN, and ticker are not available)

CUSIP, ISIN, and ticker are not available).

Identifier.

Other identifier (if CUSIP, ISIN, and ticker LX183929 are not available).

If other identifier provided, indicate the LX ID 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 | |
|--|---------------------------------|--|
| 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. | 2026-11-19 | |
| 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. | 196992.49000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 460.95000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes C No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes No | |
| 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). | Mcf Clo Llc |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | MCF CLO VII LLC |
| d. CUSIP (if any). | 55281FAS9 |
| At least one of the following other identifiers | |
| ldentifier. | ISIN |
| | IOIIV |
| ISIN | US55281FAS92 |
| 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 | 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. | 2520895.50000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.978730832120 |
| 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. | ● Long ○ Short ○ N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate |
| government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the | |

country of 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).

0 1 @ 2 O 3 O 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.

9.28150000

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

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

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

v. Delta (if applicable).

| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
|---|---|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending. | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Does any amount of this investment represent reinvestment of cash collateral received for 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 i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been p | Its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities 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 |
| ISIN | US670864AA52 |
| 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 | 500000.00000000 |
| Units | Principal amount |
| | |

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

Item C.12. Securities lending.

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 € 2 C 3 C N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2033-10-09 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.78113000 |
| c. Currently in default? [Y/N] | ○ Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 Item C.11. For derivatives, also provide: | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

C Yes 6 No

received for loaned securities?

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

C Yes No

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

derivative-interest rate, derivatives-other,

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or repor | to shareholders of otherwise made available | e to the public. |
|---|--|---|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | KKR Apple Bidco LLC | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | :: | |
| Identifier. | Other unique identifier (if ticker and ISIN are no | t available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_235-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | 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. | 959802.89000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.753379730021 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short © N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-foreign exchange | Derivative-credit | |

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

| UNITED STATES OF AMERICA | | |
|--------------------------|--|--|
| | | |

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

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

c. Currently in default? [Y/N]

C Yes C No

d. Are there any interest payments in

C Yes C No

| arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
|---|---|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | ATT. ATT. |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| 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. | KKR Apple Bidco LLC |
| Title of issue. | KKR Apple Bidco LLC |
| At least one of the following other identifiers | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| | |
| Other identifier (if CUSIP, ISIN, and ticker | LX196235 |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ivanti Software Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | Σ: |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_508-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 668540.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.524758249798 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | C Long C Short € N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description | Derivative-credit |

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

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

| Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. | | |
|--|----------------------------|--|
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index | | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.0000000 | |
| ii. Termination or maturity date. | 2027-12-01 | |
| 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. | 666666.67000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 3540.00000000 | |
| Item C.12. Securities lending. | | |
| Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No | |
| c. Is any portion of this investment on loan | C Yes [●] No | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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). b. LEI (if any) of issuer. In the case of a series that, report the LEI of the series. c. Titled of the issue of description of the investment. d. CUSIP (if any). All least one of the following other identifiers: Identifier. ISIN US918470A35 At least one of the following other identifiers: Identifier. ISIN US918470A36 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. 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 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 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 in U.S. defairs. If currency of investment is not denominated in U.S. defairs. If currency of investment is not denominated in U.S. defairs in U.S. defairs. If currency of investment is not denominated in U.S. defairs in U.S. defairs in the C.1. Payoff profile question in them C.1. Payoff profile, ABS-calletarized commody, derivative-cateff, derivative-c | Item C.1. Identification of investment. | |
|--|---|---|
| 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). PEATGAA3 Al least one of the following other identifiers: Identifier. ISIN Us918470A36 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 IB9508.20730000 Units Principal amount Description of other units. Currency, Indicate the currency in which the investment is offending the investment is offending the investment is offending the investment is not denominated. Vivia: Report viviae in U.S. dollars, frouries the exchange rate used to calculate value. Exchange rate used to calculate value. Exchange rate used to calculate value. Exchange rate used to real them C.11. Payoff profile. Istem C.3. Indicate payoff profile question in litem C.11. Payoff profile. Istem C.4. Asset and issuer type, Select the category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category that most closely identifies the instrument among each of the following: Asset type (short-tern investment use) category th | a. Name of issuer (if any). | N/A |
| investment. d. CUSIP (if any). Jal least one of the following other identifiers: Identifier. ISIN US918470A38 ISIN US918470A38 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 189508.20730000 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 deventment as in St. decommands of 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 reluvant payoff profile question in Item C.1. Payoff profile. Eurne 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 dether cash management vehicle), on equity-preferred, debt, derivative-energy, exchange, derivative-lenge suchange, derivative-lenge suchange, derivative-lenge suchange, derivative-lenger, suchange, deprivative-investite, derivative-energy, exchange backed security Source of the company of the description. Copporate Comporate and Contractive Contractive Copporate (copporate) (c | holding in a fund that is a series of a | 549300DYNZ2DP16BTD37 |
| At least one of the following other identifiers: Identifier. ISIN US919470A36 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 Principal amount Description of other units. Currency, Indicate the currency in which the investment is denorminated. Value. Report values in U.5. dollars. If currency of investment is and denorminated in U.5. dollars, provide the exchange rate used to calculate value. Exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Asset type (short-term investment vehicle (a.g., money market fund, liquidity pool, or repurchase agreement, equity-common, equity-preferred, debt, derivative-condit, derivative-condit, derivative-condit, derivative-commondity, derivative-foreign exchange. Asset rate (sprivative-foreign exchange. Corporate Corporate | | VA Gilbert AZ Subordinated Note Lease-Backed Pass-Through Trust |
| Isin Uss18470AA36 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 189508.20730000 Units Principal amount United Stales Dollar The currency Indicate the currency in which the investment is denominated 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 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: ABS-motigage backed security. ABS-asset backed commoningt, derivative-credit, derivative-commonity, derivative-credit, derivative-commonity, derivative-credit de | d. CUSIP (if any). | 918470AA3 |
| Usil SIN Us918470A36 Us918470A36 Us918470A36 Us918470A36 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 Is9508.20730000 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 and denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. Its most of the Fund. Its mo | At least one of the following other identifiers | Σ |
| 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 I189508.20730000 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 donominated. Value Report 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, derivative-codit, derivative-codit, derivative-codity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-colleter, comm | Identifier. | ISIN |
| Balance 189588.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.20730000 189508.2073000000 189508.2073000000 189508.2073000000 189508.2073000000 189508.207300000000000000000000000000000000000 | ISIN | US918470AA36 |
| 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 of the Fund. Itom 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., morey market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equily-common, equily-preferred, debt, derivative-credic (derivative-commondty, derivative-credic (derivative-derivative-street strate, derivatives-other, structured note, loan, ABS-mortgage backed security Corporate U.S. government apency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other, if "rother," provide a brief, other, frovide | Balance. Indicate whether amount is expres | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Description of other units. Currency, Indicate the currency in which the investment is denominated. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. 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. Reset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), or repurchase agreement, equily-common, equity-preferred, debt, derivative-commodity, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, commodity, derivative-foreign exchange, commodity, pass estab backed commercial paper, ABS-collateralized bond/debt obligation, ABS-sother, commodity, real estate, other). If other, "provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government) approved a brief description. Issuer type (corporate, U.S. Treasury, U.S. government) sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If 'other," provide | Balance | 189508.20730000 |
| Currency. Indicate the currency in which the investment is denominated. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. © Long © Short © N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle), repurchase agreement, equity-corience, debt, derivative-commodity, derivative-credit, derivative-commodity, derivative-commodity, derivative-commodity, derivative-commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Units | Principal amount |
| Value. Report values in U.S. dollars, If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.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-preferred, debt, derivative-commodity, derivative-order, debt, derivative-commodity, derivative-order, debt, derivat | Description of other units. | |
| currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. © 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-cotter, structured note, loan, ABS-mortgage 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. registered fund, other). If "other," provide registered fund, other), if "other," provide regi | | United States Dollar |
| Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Payoff profile. C Long Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | currency of investment is not denominated in U.S. dollars, provide the | 259285.13000000 |
| Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle), repurchase agreement, equity-common, equity-commondity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Exchange rate. | |
| 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-cordit, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, egistered fund, other). If "other," provide | | 0.203521122173 |
| 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 agency, U.S. sovereign, private fund, registered fund, other). If "other," provide | Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-credit, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Sauer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Payoff profile. | © Long ○ Short ○ N/A |
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Ssuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | ABS-mortgage backed security |
| | U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Corporate |

Item C.5. Country of investment or issuer.

Report the ISO country code that UNITED STATES OF AMERICA

2/7/22, 4:58 PM NPORT-P 5493000K400JV7T0XQ39 2021-12-31.html corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0 1 0 2 @ 3 0 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2034-03-15 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 12.99700000 c. Currently in default? [Y/N] C Yes O 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 kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
|---|--|
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are |
| 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? | C Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | C Yes € No |
| NPORT-P: Part C: Schedu | ule of Portfolio Investments |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for 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. | Vale at the Parks - DC |
| 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 | VALE_REIT |
| Description of other unique identifier. | INTERNAL ID |

| 772E, 1.00 1 W | 141 01(11 1 _0+ | 3300011 - 7000 V / 10/1035_202 1-12-31.11tilli |
|--|--------------------------------------|--|
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, princ | ipal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 9929.60182 | |
| 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. | 5090679.00 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 3.995835406001 | |
| 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 th |
| Payoff profile. | • Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely | identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Real estate | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Private fund | |
| Item C.5. Country of investment or issuer | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted S | ecurity? | |
| Is the investment a Restricted Security? | Yes ○ No | |
| Item C.7. | | |
| | ng categories as specified in ru | 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).

| accor raine acca ac an practical exp | · · · · · · · · · · · · · · · · · · · | |
|---|---|--|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ◎ 3 ○ N/A | |
| 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 | 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 requirehace and reverse rea | ourchaen agroomonte, also provido: | |
| tem C.10. For repurchase and reverse rep | • • • | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ○ Yes ○ No | |
| d. Repurchase rate. | | 1 |

e. Maturity date.

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or

other cash management vehicle),

| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [€] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes © No |
| c. Is any portion of this investment on loan by the Fund? | C Yes © No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities 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). | 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. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 3000000.00000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2598300.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.039488079176 |
| Item C.3. Indicate payoff profile among threlevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | © Long © Short © N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |

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ABS-other

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

| CAYMAN ISLANDS | | |
|----------------|--|--|
| | | |

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

Is the investment a Restricted Security?

Yes No

Item C.7.

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

Category. N/A

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

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

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

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

0102630 N/A

Item C.9. For debt securities

For debt securities, also provide:

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

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

| 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 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: 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.

| a. Name of issuer (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. | Asurion LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_391-2000_1 |
| 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. | 196295.65000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.154078681510 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | C Long C Short C N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on | |

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

| tem C | 6 le t | he investme | nt a Restr | icted 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

Indicate the level within the fair value

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

0162030 N/A

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

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

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

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

C Yes C No

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

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

v. Delta (if applicable).

ii. Contingent convertible? [Y/N]

| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
|---|--|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| a. Type of derivative instrument that most | Swap |
| closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | |
| b. Counterparty. i. Provide the name and LEI (if any) of count | 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. | Asurion LLC |
| Title of issue. | Asurion LLC |
| At least one of the following other identifiers | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX174391 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | © Yes C No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or 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 | |
| Payments: fixed, floating or other. | C Fixed ● Floating C Other |
| Payments: fixed or floating | Floating |
| | |

Item C.12. Securities lending.

Depreciation shall be reported as a

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

v. Unrealized appreciation or depreciation.

C Yes O No

USD

Month

Month

1

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?

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Payments: Floating rate Index.

Payments: Floating rate Spread.

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.

Upfront receipts.

Payment: Floating Rate Tenor Unit.

Payment: Floating Rate Reset Dates.

Payment: Floating Rate Reset Dates Unit.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Northwoods Capital Ltd |
|---|------------------------|
| b. LEI (if any) of issuer. In the case of a | 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.

Northwoods Capital 25, Ltd.

| d. CUSIP (if any). | 66860WAA7 | |
|--|---|---|
| At least one of the following other identifiers | : | |
| Identifier. | ISIN | |
| ISIN | US66860WAA71 | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, | or other units. For derivatives contracts, as applicable, provide |
| Balance | 2250000.00000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2146997.81000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 1.685246676485 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). 11. | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | © Long □ Short □ N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | 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. | N/A | |
| 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 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 eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position. |
| Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., idient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 © 2 C 3 C N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 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. | 7.26386000 |
| c. Currently in default? [Y/N] | C Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes © No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes © No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | 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 | © Repurchase © Reverse repurchase |

| 1/22, 4.50 1 101 | W ON -1 _3433000 N 10XQ03_2021-12-01.11tm |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 | le of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | LogMeIn 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_343-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not | 693091.45000000 |

| 7/22, 4:58 PM | NPORT-P_5493000K4 | 100JV7T0XQ39_2021-12-31.html |
|---|---|---|
| denominated in U.S. dollars, provide the exchange rate used to calculate value. | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.544029461591 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | e following categories (long, short, N11. | I/A). For derivatives, respond N/A to this Item and respond to th |
| Payoff profile. | C Long C Short © N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifie | es the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | 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 poreach portfolio investment among the followiclassifications, indicate the percentage amount of the | ing categories as specified in rule 22e-4 | ement investment companies, provide the liquidity classification(s) fo [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| applicable. Instructions to Item C.7 Funds may choose | ories to the holding, indicate which of the | e three circumstances listed in the Instructions to Item C.7 is a holding attributable to multiple classification categories only in the |

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

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

swaps, credit default swaps, and interest

rate swaps), warrant, other).

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

| 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 refuturent, 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. | LogMeIn Inc. | |
| Title of issue. | LogMeIn 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). | LX185343 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | • Yes C No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. Index | |
| Payments: fixed, floating or other. | ○ Fixed Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2027-08-31 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |

| 7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|---|
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 695993.74000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -3632.08000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes [©] No |
| c. Is any portion of this investment on loan by the Fund? | ○ 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 | N/A |

series trust, report the LEI of the series. c. Title of the issue or description of the LBM Acquisition 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_233-2000_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

641797.01000000

currency of investment is not

Exchange rate.

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

| Percentage value | compared | to net assets |
|------------------|----------|---------------|
| of the Fund | | |

| 0.503766828751 |
|----------------|
| |

| Itama C O Indiant | | a the felloudes esteed | | NI/A\ Famalaninatinaa | was was and NI/A As Alsia IA | 4 4l |
|--------------------|--------------------------|------------------------|----------------------|------------------------|------------------------------|-----------------------|
| item C.S. indicati | e bavott brotile amon | a the following cated | iories (iona. snort. | N/A). For derivatives. | . respona N/A to this it | em and respond to the |
| | | | , | | , | |
| relevant payoff n | profile question in Iter | m C 11 | | | | |
| | | | | | | |

Payoff profile. C Long Short N/A

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

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

| Derivative-credit | | |
|-------------------|--|--|
| | | |

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

| Corporate | |
|-----------|--|

Item C.5. Country of investment or issuer.

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

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

|--|

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 C 1 6 2 C 2 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)

| *** | 1 | ,827 | 2 | *** | J | * | IN// | 4 |
|-----|---|------|---|-----|---|---|------|---|
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

Item C.9. For debt securities

| a. Maturity date.b. Coupon. | |
|---|---|
| h Coupon | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind 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 | epurchase agreements, also provide: |
| Item C.10. For repurchase and reverse real. a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | epurchase agreements, also provide: © Repurchase © Reverse repurchase |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | © 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) or | © Repurchase © Reverse repurchase © Yes © No f 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) or c. Tri-party? | © Repurchase © Reverse repurchase © Yes © No f 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) or c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | © Repurchase © Reverse repurchase © Yes © No f 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) or c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | C Repurchase Reverse repurchase C Yes No f counterparty. C Yes No In No |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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) or c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concernsubject to the repurchase agreement, those | C Repurchase Reverse repurchase C Yes No f counterparty. C Yes No In No |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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) or c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concernsubject to the repurchase agreement, thos ltem C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest | Repurchase Reverse repurchase Yes No founterparty. Yes No Ining the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii. |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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) or c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concernsubject to the repurchase agreement, those them C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among 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. | Repurchase Reverse repurchase Yes No founterparty. Yes No Ining 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. |

iv. Notional amount.

| LEI (if any) of counterparty. | ^I N/A | | |
|---|---|---|--|
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick | ference instrument shall include the name of issuer and title of ker 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 | : | | |
| 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 O No | | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | | |
| Description of Other Receipts | Underlying Performance | | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | | |
| Payments: fixed or floating | Floating | | |
| Payments: Floating rate Index. | SONIA1M IR | | |
| Payments: Floating rate Spread. | 1.35000000 | | |
| Payment: Floating Rate Reset Dates. | Month | | |
| Payment: Floating Rate Reset Dates Unit. | 1 | | |
| Payment: Floating Rate Tenor. | Month | | |
| Payment: Floating Rate Tenor Unit. | 1 | | |
| Payments: Base currency | United States Dollar | | |
| Payments: Amount | 0.00000000 | | |
| ii. Termination or maturity date. | 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 | | |

646594.74000000

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

Long ○ Short ○ N/A

relevant payoff profile question in Item C.11.

Payoff profile.

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.

Private fund

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 0 2 @ 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2023-09-23

b. Coupon.

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

registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investmen | ıt |
|---------------------------------------|----|
|---------------------------------------|----|

| 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 investment. | ADMI 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_710-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 806262.09000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.632860686312 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short C N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit |
| Issuer type (corporate, U.S. Treasury, | 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 of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

| 140.00 | 0.6 | 1. | 46. | : | 4 | _ | Dagtwigted | Consumity 2 |
|--------|------|----|-----|-------|-------|---|------------|-------------|
| ıτem | C.b. | ıs | tne | inves | tment | а | Restricted | Security? |

Item C.7.

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

Indicate the level within the fair value

- iii. Less Liquid Investments
- iv. Illiquid Investments

available)

v. Delta (if 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 applicable.

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] 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

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

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

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P 5493000K400JV7T0XQ39 2021-12-31... 215/490

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

| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
|---|--|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| • | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of count | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | 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 ○ 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 |
| | |

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|---|-----------------------|
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 1 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.0000000 |
| ii. Termination or maturity date. | 2027-12-23 |
| 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. | 806451.61000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 3842.74000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [©] No |
| b. Does any portion of this investment represent that is treated as a Fund asset | C Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1 | . Identificatio | n of investment |
|----------|-----------------|-----------------|

and received for loaned securities?

by the Fund?

| a. Name of issuer (if any). | N/A |
|---|------------------------------|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | DRYDEN 98 CLO, LTD Warehouse |
| | |

Units Description of other units.

Item C.2. Amount of each investment.

At least one of the following other identifiers:

Ticker (if ISIN is not available).

the number of contracts.

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.

Currency. Indicate the currency in which

Exchange rate.

2/7/22, 4:58 PM

Identifier.

Balance

d. CUSIP (if any).

Percentage value compared to net assets of the Fund.

1.648356604807

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

Payoff profile. Long Short N/A

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

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

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

ABS-other

N/A

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 amo | ount attributable to each classification. |
|---|---|
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val net asset value used as the practical 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). | O 1 O 2 • 3 O N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | 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 |

| 1/22, 4.30 PIVI | NPOR1-P_5493000K4003V710XQ39_2021-12-31.11(III) |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 by the Fund? | C Yes € No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | DG Investment Intermediate Holdings 2, Inc. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Convergint Technologies LLC, Second Lien Term Loan |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | : |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | LX193317 |
| Description of other unique identifier. | EXTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 999970.31000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not | 1002470.24000000 |

NPORT-P 5493000K400JV7T0XQ39 2021-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.786870686298 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes © No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 0 1 0 2 @ 3 O N/A

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

received for loaned securities?

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

| net asset value used as the practical expedient). | |
|---|--|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2029-03-30 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.50000000 |
| c. Currently in default? [Y/N] | C Yes [©] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements. also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ○ Yes ○ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are 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 | ○ Yes 	No |
| represent reinvestment of cash collateral | |

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P_5493000K400JV7T0XQ39_2021-12-31... 222/490

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. | Acrisure LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | s: |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_04-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 558139.53000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.438101419371 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | C Long C Short € N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, | Derivative-credit |

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

C Yes C No

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

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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 |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| tem C.10. For repurchase and reverse rep | 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 σ | 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 | Cura |
| closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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. | Acrisure LLC |
| Title of issue. | Acrisure LLC |
| At least one of the following other identifiers: | |
| ldentifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX196604 |

Custom swap Flag Yes ○ No

| 1. 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. | 2027-02-15 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 558139.53000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 5581.40000000 | |
| 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 | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or repor | t to snaterioliders of otherwise ma | de available to the public. |
|--|--|--|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Sovos Brands Intermediate 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_SOV-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. | 207478.67000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.162856588595 | |
| 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 ide | entifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate | |

to be paid in-kind.

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

| 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 corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ○ Yes [®] No |
| Item C.7. | |
| a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the se position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid 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, 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. | C Repurchase C Reverse repurchase | | | |
| b. Counterparty. | | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | | | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | | | |
| c. Tri-party? | C Yes C No | | | |
| d. Repurchase rate. | | | | |
| e. Maturity date. | | | | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | | | |
| Item C.11. For derivatives, also provide: | | | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | | | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | sterparty (including a central counterparty). | | | |
| Counterparty Record: 1 | | | | |
| Name of counterparty. | Citibank | | | |
| LEI (if any) of counterparty. | N/A | | | |
| 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. | Sovos Brands Intermediate Inc. | | | |
| Title of issue. | Sovos Brands Intermediate 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). | LX195246 | | | |
| 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. | 2028-06-08 | | |
| iii. Upfront payments or receipts | | | |
| Upfront payments. | 0.00000000 | | |
| ISO Currency Code. | United States Dollar | | |
| Upfront receipts. | 0.00000000 | | |
| ISO Currency Code. | United States Dollar | | |
| iv. Notional amount. | 207241.38000000 | | |
| ISO Currency Code. | USD | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 755.40000000 | | |
| 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? | 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. | Primary Products Finance 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 | S_93-2000_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. | 584914.16000000 | | | |
| Exchange rate. | | | | |
| Percentage value compared to net assets of the Fund. | 0.459117675657 | | | |
| 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. Item C.5. Country of investment or issuer. | Corporate | | | |

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) in ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | O 1 O 2 O 3 O N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |

C Yes C No

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

| available). If other identifier provided, indicate the type | of identifier used. |
|---|---|
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | 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. | Primary Products Finance LLC TL 1L |
| Title of issue. | Primary Products Finance LLC TL 1L |
| At least one of the following other identifiers | : |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX199193 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | |
| Receipts: fixed, floating or other. | © Fixed © Floating [®] Other |
| Description of Other Receipts | Underlying Performance |
| | |

| 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. | 2028-10-21 | | |
| 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. | 583333.33000000 | | |
| ISO Currency Code. | USD | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 7414.16000000 | | |
| 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).

| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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. 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 |
| | Callor dirigido defininei, (ir donor dire rein de rice avanable). Indicade die type en administrated |
| 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 expres the number of contracts. | ssed 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 exchange rate used to calculate value. | 276388.89000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.216946405869 |
| 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. | Corporate |
| government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO | |

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

| 4 | ~ ~ | | 41 | | | Description of | 0 |
|------|------|----|-----|------------|----|----------------|-----------|
| Item | C.6. | IS | tne | investment | ·a | Restricted | Security? |

Item C.7.

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

| Category. | |
|-----------|--|
| | |

N/A

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

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

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

0102030 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2026-11-01

b. Coupon.

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

Fixed

ii. Annualized rate.

0.00000000

c. Currently in default? [Y/N]

· · · · · ·

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

C Yes No

C Yes 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 Ro

f. For convertible securities, also provide:

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

ii. Contingent convertible? [Y/N]

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

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

v. Delta (if applicable).

| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: | | |
|---|---|--|--|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | | |
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | | |
| c. Tri-party? | C Yes C No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii. | | |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | | |
| 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 excer in Part C, provided that the securities so list covered by this report, and have not been p | its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. | | |
| Item C.1. Identification of investment. | | | |
| a. Name of issuer (if any). | 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 | Σ | | |
| Identifier. | ISIN | | |
| ISIN | US13467UAA07 | | |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| | | | |
| Balance | 3715648.97160000 | | |
| Balance Units | | | |

| 77722, 4.30 T W | NI OINI-I _0+330001N+000 N | 77107000_2021 12 01:110111 |
|--|--|---|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3336652.78000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 2.619044594219 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-mortgage backed security | |
| Issuer type (corporate, U.S. Treasury, | 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 | Section and the section of the secti | |
| Is the investment a Restricted Security? | • Yes • No | |
| | ng categories as specified in rule 22e-4 [17 (| t investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| 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 |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2058-06-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 6.91200000 |
| c. Currently in default? [Y/N] | ○ Yes • No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | 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] | ○ Yes ○ No |
| iii. Description of the reference instrument, ireference 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 |
| | of identifier deed. |
| 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 | ○ Yes [®] No |

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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

derivative-interest rate, derivatives-other,

C Yes © No

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or report | t to shareholders or otherwise made availab | ole to the public. |
|--|---|---|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | MH Sub I LLC | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | 3: | |
| Identifier. | Other unique identifier (if ticker and ISIN are n | ot available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_695-2000_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. | 248319.12000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.194913553119 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | e following categories (long, short, N/A) | . For derivatives, respond N/A to this Item and respond to the $$ |
| Payoff profile. | C Long C Short N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies th | ne instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, | Derivative-credit | |

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|---|---|
| structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, 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 | : |
| Report the ISO country code that | UNITED STATES OF AMERICA |
| corresponds to the country where the issuer is organized. | |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ○ Yes [©] No |
| Item C.7. | |
| a. Liquidity classification information. For preach 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 |
| b. If attributing multiple classification categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val net asset value used as the practical exp | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient). |

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in

C Yes C No

C Yes C No

| arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | | |
|--|---|--|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | C Yes C No | |
| iii. Description of the reference instrument, 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 | ATT. ATT. | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| 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. | MH Sub I LLC | |
| Title of issue. | MH Sub I LLC | |
| At least one of the following other identifiers | · · · · · · · · · · · · · · · · · · · | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | |
| | | |
| Other identifier (if CUSIP, ISIN, and ticker | LX188695 | |

C Yes C No

b. Does any portion of this investment

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|--|---|
| a. Name of issuer (if any). | 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. | CIM SORA SUB |
| 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 | CIM_SORA |
| Description of other unique identifier. | INTERNAL ID |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 13415.68780000 |
| 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. | 13415687.80000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 10.53039885388 |
| 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. | 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 Se | ecurity? |
| Is the investment a Restricted Security? | • Yes C No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the |
| 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 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 | C Yes C No |

d. CUSIP (if any).

Identifier.

At least one of the following other identifiers:

| ,, | · · · · · · · · · · · · · · · · · · · |
|---|---|
| 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 |
| 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 escurities may be aggregated in responding to Items C.10.f.i-iii. |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes 	No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes [®] No |
| NPORT-P: Part C: Schedu | lle of Portfolio Investments |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | Its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Axalta Coating Systems Dutch Holding B B.V. |

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

N/A

Other unique identifier (if ticker and ISIN S_100-2000_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 122887.73000000 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 0.096458476854 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Corporate

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

Item C.5. Country of investment or issuer.

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

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

NETHERLANDS

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

Is the investment a Restricted Security? C Yes O No

Item C.7.

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

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

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| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No | |
|---|--|--|
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities 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). | 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. | Axalta Coating Systems Dutch Holding B B.V. | |
| Title of issue. | Axalta Coating Systems Dutch Holding B B.V. | |
| At least one of the following other identifiers | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX163100 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes ○ No | |
| Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. | | |
| Receipts: fixed, floating or other. | © Fixed © Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. Index | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |

| Payment: Floating Rate Tenor. | Month | |
|--|----------------------|--|
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2024-06-01 | |
| 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. | 122810.97000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 559.41000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes € 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 |
|-----------|------------------|---------------|

| item 6.1. identification of fivestifiem. | |
|---|--|
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 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_37-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Item C.2. Amount of each investment.

| Balance. | Indicate whether | amount is expressed | d in number of shares | s, principal amount | or other units. | For derivatives contracts, | as applicable, provid | эb |
|----------|------------------|---------------------|-----------------------|---------------------|-----------------|----------------------------|-----------------------|----|
| the numb | ner 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. | 810932.73000000 | |
| Exchange rate. | | |

Percentage value compared to net assets of the Fund.

0.636526819785

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

Derivative-credit

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

Corporate

Item C.5. Country of investment or issuer.

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

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

| 722, 4.30 T W | W 01/1-1_0400001/40007 10/1005_2021-12-01.html |
|---|--|
| Category. | N/A |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | 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] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |

C Yes C No

United States Dollar

Payment: Floating Rate Tenor Unit.

Payments: Base currency

| Payments: Amount | 0.00000000 |
|--|----------------------|
| ii. Termination or maturity date. | 2028-07-27 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 811821.67000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 2249.73000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |

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. | Xperi Holding Corp. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers: | : |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_248-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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. | 986882.81000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.774635618111 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1 | following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 1 . |
| Payoff profile. | C Long C Short € N/A |
| Item C.4. Asset and issuer type. Select the | category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," 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. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | curity? |
| Is the investment a Restricted Security? | C Yes € No |
| Item C.7. | |
| Liquidity classification information. For por each portfolio investment among the followin classifications, indicate the percentage amount | tfolio investments of open-end management investment companies, provide the liquidity classification(s) for g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity Int attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categor | ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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 available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not ava | currency in which denominated, as well as CUSIP of ailable), or other identifier (if CUSIP, ISIN, and ticker are no |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

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

| item C.11. For derivatives, also provide: | |
|---|---|
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of count | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | Xperi Holding Corp. |
| Title of issue. | Xperi Holding Corp. |
| At least one of the following other identifiers | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX188248 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | |
| 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 |
| | |

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. | 497917.40000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.390831159494 | |
| 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 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 | ng categories as specified in rule 22e-4 [17] | nt investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the thre | the circumstances listed in the Instructions to Item C.7 is |

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

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

| net asset value used as the practical 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] | ○ 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? | © 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: | |
| a. Type of derivative instrument that most | Swap |

Upfront payments.

selected from among 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 Citibank Name of counterparty. LEI (if any) of counterparty. N/A 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. 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 LX195935 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. 2027-12-01 iii. Upfront payments or receipts

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P_5493000K400JV7T0XQ39_2021-12-31... 261/490

0.00000000

| ISO Currency Code. | United States Dollar | |
|--|-----------------------|--|
| Upfront receipts. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 496250.00000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -295.28000000 | |
| tem C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [©] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ 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

currency of investment is not

| A1 6: ('6) | Tarrier 1 | |
|---|--|--|
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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. TL | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_177-2000_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 | |

248649.73000000

2/7/22, 4:58 PM NPORT-P 5493000K400JV7T0XQ39 2021-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.195173059394 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes © No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 0 1 0 2 @ 3 O N/A

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

rate swaps), warrant, other).

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

| b. Counterparty. i. Provide the name and LEI (if any) of count | erparty (including a central counterparty). |
|---|--|
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | ivative or an index, the description of the reference instrument shall include the name of issuer and title of rument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | Diversitech Holdings Inc. |
| Title of issue. | Diversitech Holdings Inc. |
| At least one of the following other identifiers: | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX201177 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc. | eceived from another party. lex. |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other |
| Description of Other Receipts | Underlying Performance |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or 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. | 2028-12-15 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |

| /22, 4.36 PW | NPORT-P_5493000K400JV7T0XQ | 39_2021-12-31.111111 |
|--|--|------------------------|
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 248571.43000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1321.16000000 | |
| 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 ^⑤ No | |
| c. Is any portion of this investment on loan by the Fund? | C Yes [®] No | |
| NPORT-P: Part C: Schedu | le of Portfolio Investments | |
| securities in an aggregate amount not exce | its consolidated subsidiaries, disclose the information eding five percent of its total assets as miscellaneous ed are not restricted, have been held for not more the | s securities in Part D |

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

Item C.1. Identification of investment.

a. Name of issuer (if each)

| Item C.1. Identification of investment. | | |
|--|--|---|
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Connect Finco Sarl | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identifier (if ticker and ISIN 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_181-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, c | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 747246.24000000 | |
| Exchange rate. | | |

| Percentage value | compared | to net assets |
|------------------|----------|---------------|
| of the Fund | | |

| 0.586537273867 |
|----------------|
| |

| Itama C O Indiant | | a the felloudes esteed | | NI/A\ Famalaninatinaa | was was and NI/A As Alsia IA | 4 4l |
|--------------------|--------------------------|------------------------|----------------------|------------------------|------------------------------|-----------------------|
| item C.S. indicati | e bavott brotile amon | a the following cated | iories (iona. snort. | N/A). For derivatives. | . respona N/A to this it | em and respond to the |
| | | | , | | , | |
| relevant payoff n | profile question in Item | m C 11 | | | | |
| | | | | | | |

Payoff profile. C Long C Short N/A

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

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

| Derivative-credit | | |
|-------------------|--|--|
| | | |

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

| 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.

| UXEMBOURG | | | |
|-----------|--|--|--|
| | | | |

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

a. Type of derivative instrument that most closely represents the investment, selected from among 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.

iv. Notional amount.

^LN/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 | Ference instrument shall include the name of issuer and title of ster if (CUSIP and ISIN are not available), or other identifier (if | |
|---|---|--|--|
| Name of issuer. | Connect Finco Sarl | | |
| Title of issue. | Connect Finco Sarl | | |
| At least one of the following other identifiers: | | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are no | ot available) | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX192181 | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | | |
| Custom swap Flag | € Yes © No | | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or 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. | 2026-12-12 | | |
| 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 | | |

746250.000000000

Item C.2. Amount of each investment.

Percentage value compared to net assets

of the Fund.

2/7/22, 4:58 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 686358.86000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate.

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

Payoff profile. C Long Short N/A

0.538744838166

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

| | , early , |
|--|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-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. | 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). | C 1 © 2 C 3 C N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |

| 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.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] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide. |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerning subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |

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| 722, 4.30 T W | 141 OIVI-1 _0+00001V+0001V | 7 10/10/03/2021-12-01:11(11) | |
|--|---|------------------------------|--|
| Name of issuer. | SITEL WORLDWIDE CORPORATION TL 1L | | |
| Title of issue. | SITEL WORLDWIDE CORPORATION TL 1L | | |
| At least one of the following other identifiers: | | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are no | ot available) | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX196482 | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | | |
| Custom swap Flag | € Yes © No | | |
| 1. Description and terms of payments to be r Receipts: Reference Asset, Instrument or Inc | received from another party. dex. | | |
| Receipts: fixed, floating or other. | C Fixed C Floating € Other | | |
| Description of Other Receipts | Underlying Performance | | |
| 2. Description and terms of payments to be payments: Reference Asset, Instrument or In | paid to another party. ndex | | |
| Payments: fixed, floating or other. | ○ Fixed Floating Other | | |
| Payments: fixed or floating | Floating | | |
| Payments: Floating rate Index. | SONIA1M IR | | |
| Payments: Floating rate Spread. | 1.35000000 | | |
| Payment: Floating Rate Reset Dates. | Month | | |
| Payment: Floating Rate Reset Dates Unit. | 1 | | |
| Payment: Floating Rate Tenor. | Month | | |
| Payment: Floating Rate Tenor Unit. | 1 | | |
| Payments: Base currency | United States Dollar | | |
| Payments: Amount | 0.0000000 | | |
| ii. Termination or maturity date. | 2028-07-28 | | |
| 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. | 685714.29000000 | | |
| ISO Currency Code. | USD | | |

4073.14000000

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

negative number.

| ltam | ~ 1 | 12 | Sac | urities | lon | dina |
|------|----------|----|-----|---------|-----|------|
| | | | | | | |

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 | t to snarenoiders or otherwise made available to the public. |
|--|---|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | LSCS Holdings Inc. TL |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_412-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 350525.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.275138189952 |
| 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 |

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

Derivative-credit

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

| NITED STATES OF AMERICA |
|-------------------------|
| |

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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



Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.

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

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

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

negative number. Item C.12. Securities lending.

ISO Currency Code.

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

C Yes O No

2275.00000000

USD

| 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 | to snareholders or otherwise made a | available to the public. |
|---|---|--|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Bausch Health Companies Inc. | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | 3: | |
| Identifier. | Other unique identifier (if ticker and ISII | N are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 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. | ssed in number of shares, principal ar | mount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1002082.24000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.786566132792 | |
| 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 identi | fies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed | 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.

| 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 applicable.

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
- C Yes 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, 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 | © 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. | Tepurchase Teverse repulchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | securities may be aggregated in responding to items 6.10.1.1-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 |
| | 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). | LX173606 |
| If other identifier provided, indicate the | LX ID |

| type of identifier used. | |
|--|--------------------------------------|
| Custom swap Flag | © Yes □ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. dex. |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other |
| Description of Other Receipts | Underlying Performance |
| Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. 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. | 2025-06-02 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 1005475.72000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -1139.79000000 |
| 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 |

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

a brief description.

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|--|--|
| a. Name of issuer (if any). | N/A |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Society Las Olas - PMG-Greybook Riverfront I LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OLASM |
| 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 | 9886684.07000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 9824397.96000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 7.711481555057 |
| 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 Divete find |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity municipal | Private fund |

i. Mandatory convertible? [Y/N]

Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes ○ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 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. 2023-10-07 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 1.57000000 c. Currently in default? [Y/N] C Yes O 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 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:

C Yes C No

| 1722, 4.30 1 W | 141 Off 1-1 _0400001 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 |
|---|--|
| 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). | of identified used. |
| Dotta (approazio). | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| Does any amount of this investment represent reinvestment of cash collateral received for 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 excer in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ryan Specialty Group LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_108-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Item C.2. Amount of each investment.

| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable | e, provide |
|---|--|--------------------------------|
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 198321.75000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.155669031661 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and res .11. | pond 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. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted S | ecurity? | |
| Is the investment a Restricted Security? | C Yes [©] No | |
| Item C.7. | | |
| Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the | ortfolio investments of open-end management investment companies, provide the liquidity classifi ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multip ount attributable to each classification. | ication(s) fo ple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |

Category.

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

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

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

| 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 Ivailable), 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? | O Yes O No | |

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|--|--|--|--|--|
| d. Repurchase rate. | | | | |
| e. Maturity date. | | | | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. | | | |
| Item C.11. For derivatives, also provide: | | | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | | | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | 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. | Ryan Specialty Group LLC | | | |
| Title of issue. | Ryan Specialty Group LLC | | | |
| 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). | LX189108 | | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | | | |
| Custom swap Flag | Yes ○ No | | | |
| Description and terms of payments to be 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. | | | | |
| Payments: Base currency | United States Dollar | | | |

| Payments: Amount | 0.00000000 |
|--|----------------------|
| ii. Termination or maturity date. | 2027-09-01 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 198000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -7.93000000 |
| 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 by the Fund? | C Yes 6 No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Citibank | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | CCRR Parent 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_894-2000_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] | C Yes C No |
| iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of | cluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not if identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | urchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No |
| ii. If N, provide the name and LEI (if any) of o | ounterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

| Item C.11. For derivatives, also provide: | |
|---|--|
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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. | CCRR Parent Inc. |
| Title of issue. | CCRR Parent Inc. |
| At least one of the following other identifiers | : |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX192894 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. |
| Receipts: fixed, floating or other. | © Fixed © Floating [®] Other |
| Description of Other Receipts | Underlying Performance |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | |
| Payments: fixed, floating or other. | © Fixed [®] Floating [©] Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 1 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.0000000 |
| ii. Termination or maturity date. | 2028-03-06 |

| 7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|---|---|
| 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. | 895892.86000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -1369.05000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes 6 No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes • No |
| c. Is any portion of this investment on loan by the Fund? | C Yes [®] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | 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

Baart Programs, Inc.

investment.

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

United States Dollar

| The investment is denominated. Value. Report Values in U.S. dollars. If currency of investment is not developed by the contraint of the contr | 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|--|---|
| currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate used to calculate value. Exchange rate used to calculate value. Percentage value compared to net assets of the Fund. 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. Reset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or context of the management vehicle). Context cash management vehicle (e.g., money market fund, liquidity pool, or context cash management vehicle). Context cash management vehicle, conception of the context of th | the investment is denominated. | |
| Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, NIA). For derivatives, respond NIA to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Ren 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-energically derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized comme | currency of investment is not denominated in U.S. dollars, provide the | 2178446.97000000 |
| Issuer type (corporate, U.S. Treasury, U.S. government agency) U.S. government agency to a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency) U.S. government agency to a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency) U.S. government agency to a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency) U.S. government agency to a brief description. Issuer type (corporate, U.S. Treasury, U.S. government) agency U.S. government agenc | Exchange rate. | |
| relevant payoff profile question in Item C.11. Payoff profile (a. Long Short N/A) Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Loan Asset type (short-term investment vehicle (e.g., money market fand, liquidity pool, or under the category that most closely identifies the instrument among each of the following: Loan | | 1.709932119629 |
| Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset lype (short-term investment vehicle, (e.g., money market fund, leguidity pool, or other cash management vehicle), repurchase a greement, equity-commodity, derivative-ording, derivative-ording, derivative-ording, derivative-ording, derivative-ording, derivative-ording, derivative-ording, derivative-ording, and standard security. ASS-asset backed ocommercial paper, ASS-collateralized backed security, ASS-asset backed ocommercial paper, ASS-collateralized bondifields obligation, ASS-distribution, and the commercial paper, ASS-collateralized bondifields of the commercial paper, ASS-collateralized bondifields of the commercial paper, ASS-collateralized bondifields of the commercial paper, ASS-collateralized bondifields on the commercial pa | | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-foreign orchange derivative-interest rate, derivative-sortiers trate, derivative-sortiers, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-collateralized bond/debt obligation, ABS-collateralized bond/debt obligation, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-collateralized bond/debt obligation, ABS-collateralized bond/debt obligation, ABS-mortgage, and the construction of the 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.S. country of investment or issuer. Report the ISO country code that corresponds to the country of investment or issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.S. is the investment a Restricted Security? Is the investment are considerable and the provide and the p | Payoff profile. | © Long □ Short □ N/A |
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-corred, debt, derivative-commodity, derivative-credit, derivative-commodity, derivative-credit, deriv | Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Is the investment a Restricted Security? Is the investment a Restricted Security in the investment and economic exposure of the investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| 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? Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments iv. Illiquid Investments | U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Corporate |
| corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.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 iii. Less Liquid Investments iv. Illiquid 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 and information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | corresponds to the country where the | UNITED STATES OF AMERICA |
| Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | issuer is 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(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | Item C.6. Is the investment a Restricted S | Security? |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | Is the investment a Restricted Security? | 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 liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | Item C.7. | |
| ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. | each portfolio investment among the follow | ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| iii. Less Liquid Investments iv. Illiquid Investments Category. | i. Highly Liquid Investments | |
| iv. Illiquid Investments Category. N/A | ii. Moderately Liquid Investments | |
| Category. N/A | iii. Less Liquid Investments | |
| | iv. Illiquid Investments | |
| | | 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

Item C.12. Securities lending.

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

| hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 C 2 © 3 C N/A | |
|--|--|--|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2028-06-11 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 2.00000000 | |
| c. Currently in default? [Y/N] | ○ Yes ○ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ○ Yes ○ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | ing the securities subject to the repurchase a securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer ar to Items C.10.f.i-iii. |

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P_5493000K400JV7T0XQ39_2021-12-31... 294/490

C Yes O No

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

| 0 | Yes | • | No |
|---|-----|---|----|
| | | | |

c. Is any portion of this investment on loan 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 repor | t to shareholders 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. | Midwest Physician Administrative S | Services LLC |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | S: | |
| 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_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. | ssed in number of shares, principa | al 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. | 730140.51000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.573110443855 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, sl .11. | hort, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short C N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely id | 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 | |

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

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

| Corporate | | |
|-----------|--|--|
| | | |

Item C.5. Country of investment or issuer.

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

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

| NITED STATES OF AMERICA |
|-------------------------|
| |

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
- C Yes 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, 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. | |
| f. Provide the following information concerni | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are |
| subject to the repurchase agreement, those | securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty.i. Provide the name and LEI (if any) of count | 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. | Midwest Physician Administrative Services LLC |
| Title of issue. | Midwest Physician Administrative Services LLC |
| At least one of the following other identifiers | : |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX193065 |
| If other identifier provided, indicate the | LX ID |

| type of identifier used. | | | | |
|--|--------------------------------------|--|--|--|
| Custom swap Flag | © Yes C No | | | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. dex. | | | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | | | |
| Description of Other Receipts | Underlying Performance | | | |
| Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. ndex | | | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | | | |
| Payments: fixed or floating | Floating | | | |
| Payments: Floating rate Index. | SONIA1M IR | | | |
| Payments: Floating rate Spread. | 1.35000000 | | | |
| Payment: Floating Rate Reset Dates. | Month | | | |
| Payment: Floating Rate Reset Dates Unit. | 1 | | | |
| Payment: Floating Rate Tenor. | Month | | | |
| Payment: Floating Rate Tenor Unit. | | | | |
| Payments: Base currency | United States Dollar | | | |
| Payments: Amount | 0.0000000 | | | |
| ii. Termination or maturity date. | 2028-03-12 | | | |
| iii. Upfront payments or receipts | | | | |
| Upfront payments. | 0.0000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| Upfront receipts. | 0.0000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| iv. Notional amount. | 733477.84000000 | | | |
| ISO Currency Code. | USD | | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -3615.85000000 | | | |
| 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 | ○ 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. | Red Planet Borrower LLC | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | 5 : | |
| Identifier. | Other unique identifier (if ticker and ISIN | N are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_240-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance | ssed in number of shares, principal an | nount, or other units. For derivatives contracts, as applicable, provide |
| 2 | 1.0000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 498000.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.390895994854 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, 11. | N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short 6 N/A | |
| • | e category that most closely identif | fies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | 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 |
| 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 categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the se position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| 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 |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C 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 | ○ Yes ○ No |

| f. For convertible securities, also provide: | | | | | |
|---|--|--|--|--|--|
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No | | | | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | | | | |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. | | | | |
| v. Delta (if applicable). | | | | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | | | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | | | | |
| b. Counterparty. | | | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | | | | |
| ii. If N, provide the name 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 counterparty (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. | Red Planet Borrower LLC | | | | |
| Title of issue. | Red Planet Borrower LLC | | | | |
| At least one of the following other identifiers | | | | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | | | | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX198240 | | | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | | | | |
| Custom swap Flag | Yes □ 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. | 2028-10-02 | | | | |
| 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. | 500000.00000000 | | | | |
| ISO Currency Code. | USD | | | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -203.12000000 | | | | |
| 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.

| Item C.1. Identification of investment. | |
|--|--|
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Help/Systems Holdings Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | : |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_247-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 496748.43000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.389913597865 |
| 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 |
| , , | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-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]

| /7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.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) 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 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 | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 € 2 C 3 C N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ○ 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 Ves C No |

C Yes C No

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

| available). If other identifier provided, indicate the type | of identifier used. |
|---|--|
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | Help/Systems Holdings Inc. |
| Title of issue. | Help/Systems Holdings Inc. |
| At least one of the following other identifiers | : |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX195247 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | |
| 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. | 2026-11-30 |
| 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. | 497474.74000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -726.31000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes [®] No |
| c. Is any portion of this investment on loan 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).

| .,==, | |
|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Pretium PKG Holdings Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | |
| identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_568-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 280544.56000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.220208323056 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to t 11. |
| 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 | |

iv. Illiquid Investments

Category.

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

| 4 | 0.6 | 1. | 46.0 | investment | _ | Destricted | Caarreitre | , |
|-----|------|----|------|------------|---|------------|------------|---|
| tem | L.b. | IS | tne | investment | а | Restricted | Security | 7 |

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

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

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

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

| C 1 © 2 C 3 C N/A |
|-------------------|
| |
| |
| |
| |
| |
| |
| ○ Yes ○ No |
| ○ Yes ○ No |
| C Yes C No |
| |
| ○ Yes ○ No |
| ○ Yes ○ No |
| |

N/A

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 | 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 $\boldsymbol{\sigma}$ | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of count | erparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | 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 r Receipts: Reference Asset, Instrument or Inc. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other |
| Description of Other Receipts | Underlying Performance |
| Description and terms of payments to be payments: Reference Asset, Instrument or 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 |
| Taymonia. Base surroney | Officed 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. | 280701.75000000 |
| ISO Currency Code. | USD |
| | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1246.32000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan by the Fund? | ○ 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 | DG Investment Intermediate Holdings 2 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_314-2000_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. | 1214580.44000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.953362709687 |
| | |
| 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. C Long C 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 | □ Long □ Short □ N/A e category that most closely identifies the instrument among each of the following: □ Derivative-credit □ 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. | □ Long □ Short □ N/A e category that most closely identifies the instrument among each of the following: □ Derivative-credit □ 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?

transaction (repurchase, reverse repurchase). Select "repurchase

agreement" if the Fund is the cash lender

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

 $file: ///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com~2022-02-07~16-57-32.zip/NPORT-P_5493000K400JV7T0XQ39_2021-12-31...~312/490$

| ,, | | |
|---|---|---|
| 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 a securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of count | terparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Citibank | |
| LEI (if any) of counterparty. | N/A | |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the ret 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. | 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 | ot 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 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 | |
| | | |

ISO Currency Code. **United States Dollar** Upfront receipts. 0.00000000 ISO Currency Code. **United States Dollar** iv. Notional amount. 1213439.81000000 ISO Currency Code. USD v. Unrealized appreciation or depreciation. 2402.61000000 Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment C Yes O No represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment C Yes @ No represent that is treated as a Fund asset and received for loaned securities? c. Is any portion of this investment on loan

Citibank

Gainwell Acquisition Corp.

N/A

N/A

2/7/22, 4:58 PM

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.

by the Fund?

investment. d. CUSIP (if any).

Identifier.

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

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

a. Name of issuer (if any).

Payment: Floating Rate Tenor Unit.

Payment: Floating Rate Reset Dates Unit.

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

| 7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html | |
|--|--|---|
| 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 expresthe number of contracts. | ssed in number of shares, princip | pal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 298903.78000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.234619057126 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, s | hort, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short © N/A | |
| tem C.4. Asset and issuer type. Select the | 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. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| tem C.5. Country of investment or issuer | · <u>·</u> | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and | | |

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

economic exposure of the investments.

Is the investment a Restricted Security? C Yes O No

Item C.7.

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

i. Highly Liquid Investments

| ii. Moderately Liquid Investments | |
|---|--|
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 © 2 ○ 3 ○ N/A |
| 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] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i Cleared by central counterparty? [V/N] If | C Voo C No |

| counterparty. | |
|---|--|
| ii. If N, provide the name and LEI (if any) of $\boldsymbol{\sigma}$ | counterparty. |
| c. Tri-party? | ○ Yes ○ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | 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. | 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 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 |
| | |

Item C.2. Amount of each investment.

ISIN

US1255255846

Identifier.

ISIN

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

| Balance | 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. | 2854328.40000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.240452890680 |
| 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. Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity municipal | Equity-common Corporate |
| government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer | • |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | Yes ○ No |
| Item C.7. | |
| a. Liquidity classification information. For 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 |
| b. If attributing multiple classification catego | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

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

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

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 by the Fund?

Asset type (short-term investment vehicle

C Yes @ No

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or report | to shareholders or otherwise made available to the public. | | |
|--|--|-----|--|
| Item C.1. Identification of investment. | | | |
| a. Name of issuer (if any). | Citibank | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 are not available). Indicate the type of identifier used | S_467-2000_1 | | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | | |
| Balance. Indicate whether amount is express the number of contracts. Balance | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | e | |
| Balance Units | Number of contracts | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 291812.50000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.229052886543 | | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to 11. | the | |
| Payoff profile. | C Long C Short ® N/A | | |
| Item C.4. Asset and issuer type. Select th | category that most closely identifies the instrument among each of the following: | | |

Derivative-credit

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

| UNITED STATES OF AMERICA | | |
|--------------------------|--|--|
| | | |

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category.

N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

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

following (fixed, floating, variable, none).

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. Prestige Brands Inc.

Prestige Brands Inc.

Title of issue.

At least one of the following other identifiers:

| _ | | | | | |
|---|---|--|--|--|--|
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | | | | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX195467 | | | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | | | | |
| Custom swap Flag | € Yes © No | | | | |
| Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. | | | | | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | | | | |
| Description of Other Receipts | Underlying Performance | | | | |
| 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index | | | | | |
| Payments: fixed, floating or other. | ○ Fixed Floating ○ Other | | | | |
| Payments: fixed or floating | Floating | | | | |
| Payments: Floating rate Index. | SONIA1M IR | | | | |
| Payments: Floating rate Spread. | 1.35000000 | | | | |
| Payment: Floating Rate Reset Dates. | Month | | | | |
| Payment: Floating Rate Reset Dates Unit. | 1 | | | | |
| Payment: Floating Rate Tenor. | Month | | | | |
| Payment: Floating Rate Tenor Unit. | 1 | | | | |
| Payments: Base currency | United States Dollar | | | | |
| Payments: Amount | 0.0000000 | | | | |
| ii. Termination or maturity date. | 2028-07-03 | | | | |
| iii. Upfront payments or receipts | | | | | |
| Upfront payments. | 0.0000000 | | | | |
| ISO Currency Code. | United States Dollar | | | | |
| Upfront receipts. | 0.00000000 | | | | |
| ISO Currency Code. | United States Dollar | | | | |
| iv. Notional amount. | 290000.00000000 | | | | |
| ISO Currency Code. | USD | | | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 3262.50000000 | | | | |

Item C.12. Securities lending.

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

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

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

commercial paper, ABS-collateralized

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 repor | t 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 | S: |
| Identifier. | ISIN |
| ISIN | US61034XAA72 |
| 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 | 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. | 2049755.33000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.608917969735 |
| 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 | 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-collateralized bond/debt obligation |

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|---|---|
| bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, 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 | : |
| 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. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| 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). | C 1 © 2 C 3 C N/A |
| | |

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

ii. Annualized rate.

c. Currently in default? [Y/N]

9.00963000 C Yes O No

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

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

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

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|--|---|--|--|
| At least one of the following other identifiers | : | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_883-2000_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. | 734055.49000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.576183435826 | | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th 11. | | |
| Payoff profile. | C Long C Short © N/A | | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: | | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | | |
| Item C.5. Country of investment or issuer. | | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | | |

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

Is the investment a Restricted Security? C Yes O No

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

and receives collateral. Select "reverse

| each portfolio investment among the followiclassifications, indicate the percentage amo | ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
|---|---|
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | 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). | ○ 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] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender | © Repurchase © Reverse repurchase |

| repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|--|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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 |
| issue, as well as CUSIP of the reference ins | rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| CUSIP, ISIN, and ticker are not available). | |
| CUSIP, ISIN, and ticker are not available). Name of issuer. | Allen Media LLC |
| CUSIP, ISIN, and ticker are not available). | |
| CUSIP, ISIN, and ticker are not available). Name of issuer. | Allen Media LLC Allen Media LLC |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. | Allen Media LLC Allen Media LLC |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers | Allen Media LLC Allen Media LLC |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker | Allen Media LLC Allen Media LLC Other identifier (if CUSIP, ISIN, and ticker are not available) |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the | Allen Media LLC Allen Media LLC Other identifier (if CUSIP, ISIN, and ticker are not available) LX196883 |
| 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. | Allen Media LLC Allen Media LLC Other identifier (if CUSIP, ISIN, and ticker are not available) LX196883 LX ID Yes O No received from another party. |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be | Allen Media LLC Allen Media LLC Other identifier (if CUSIP, ISIN, and ticker are not available) LX196883 LX ID Yes O No received from another party. |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Instrument or Instrument. | Allen Media LLC Allen Media LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196883 LX ID Yes © No received from another party. dex. |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. | Allen Media LLC Allen Media LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196883 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance |
| 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 | Allen Media LLC Allen Media LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196883 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Instrument or Instruments: Reference Asset, Instruments or Instruments: Reference Asset, Instruments: Reference Asset, Instruments or Instruments: Reference Asset, Instruments: Reference Asset, Instruments: Reference Asset, Instruments: Reference Asset, Instruments: Refer | Allen Media LLC Allen Media LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX 196883 LX ID Yes O No received from another party. dex. Fixed O Floating O Other Underlying Performance paid to another party. ndex |
| CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description and terms of payments to be Payments: Reference Asset, Instrument or In Payments: fixed, floating or other. | Allen Media LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196883 LX ID Yes C No received from another party. dex. Fixed C Floating C Other Underlying Performance paid to another party. ndex Fixed Floating Other |

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

2/7/22, 4:58 PM

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.

| a. Name of issuer (if any). | Citibank |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 of identifier used |

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-02-07 16-57-32.zip/NPORT-P 5493000K400JV7T0XQ39 2021-12-31... 331/490

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

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

S_222-2000_1

Description of other unique identifier.

INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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

Value. Report 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.

744011.25000000

Exchange rate.

Payoff profile.

0 583998027613

C Long Short N/A

Percentage value compared to net assets of the Fund.

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

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

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

Derivative-credit

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? C Yes O No

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

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

Payment: Floating Rate Tenor.

Month

Month

Payment: Floating Rate Reset Dates.

Payment: Floating Rate Reset Dates Unit.

| Payment: Floating Rate Tenor Unit. | 1 |
|--|----------------------|
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |
| ii. Termination or maturity date. | 2027-11-23 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 746250.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -1757.42000000 |
| 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 |

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

Item C.2. Amount of each investment.

| item C.Z. Amount of each investment. | | |
|---|---|--|
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | 1 |
| | | _ |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 874024.79000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.686049778743 | |
| 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 6 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 | Derivative-credit | |
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer | : | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 | 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 | | |

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). | C 1 © 2 C 3 C N/A | | | |
| tem C.9. For debt securities | | | | |
| For debt securities, also provide: | | | | |
| a. Maturity date. | | | | |
| b. Coupon. | | | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | | | |
| ii. Annualized rate. | | | | |
| c. Currently in default? [Y/N] | ○ Yes ○ No | | | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No | | | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No | | | |
| f. For convertible securities, also provide: | | | | |
| i. Mandatory convertible? [Y/N] | 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 I | e of issue, and currency ir SIN are not available), or | n which denominated, as well as o other identifier (if CUSIP, ISIN, an | CUSIP o nd ticker |
| v. Delta (if applicable). | | | | |
| tem C.10. For repurchase and reverse rep | ourchase agreements, also pr | ovide: | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | 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 | | | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | | | |
| c. Tri-party? | C Ves C No | | | |

are not

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|---|--|--|
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | 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. | 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. 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 | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |

| Payments: Amount | 0.00000000 |
|--|-----------------------|
| ii. Termination or maturity date. | 2027-11-05 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 870625.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -1032.33000000 |
| 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 by the Fund? | C Yes 6 No |

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

Item C.1. Identification of investment.

| 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 |

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 271739.13000000

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

N/A

Category.

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 C 2 © 3 C N/A |
|---|---|
| tem 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 ⓒ 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 | ocluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not identifier used. |
| v. Delta (if applicable). | |
| tem C.10. For repurchase and reverse rep | urchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | ○ 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 @ 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 repor | t to snarenoiders or otherwise made available to the public. |
|--|---|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Autokiniton US Holdings Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | Σ |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_607-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1097473.65000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.861441875990 |
| 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 | Derivative-credit 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.

| NITED STATES OF AMERICA |
|-------------------------|
| |

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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

0162030 N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

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

| c. Currently in default? [Y/N] | C Yes C No |
|---|---|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind 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. | Autokiniton US Holdings Inc. |
| Title of issue. | Autokiniton US Holdings Inc. |
| At least one of the following other identifiers | : |

ISO Currency Code. **United States Dollar**

iv. Notional amount. 1094425.67000000

ISO Currency Code. USD

v. Unrealized appreciation or depreciation.

Depreciation shall be reported as a negative number.

-386.14000000

0.00000000

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? | ○ 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 | to shareholders or otherwise made availab | ple to the public. |
|---|---|---|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 | X: | |
| Identifier. | Other unique identifier (if ticker and ISIN are n | ot available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_925-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, 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. | 602099.46000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.472606962686 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | . For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short € N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies th | ne instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage | Derivative-credit | |

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

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

| Corporate | | |
|-----------|--|--|
| | | |

Item C.5. Country of investment or issuer.

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

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

| IITED STATES OF AMERICA | |
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Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]
- C Yes No C Yes C No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | 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 | 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 trument, 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 | LX ID |

| type of identifier used. | | |
|---|--------------------------------|--|
| 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 Payments: Reference Asset, Instrument or | paid to another party. ndex | |
| Payments: fixed, floating or other. | ○ Fixed Floating Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 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. | 605350.19000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -440.39000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes € No | |
| c. Is any portion of this investment on loan | ○ Yes [©] No | |

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

| 7 11 7 1 | | • |
|--|---|--|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | TGP Holdings III LLC | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | s: | |
| Identifier. | Other unique identifier (if ticker and ISIN | N are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_747-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance | ssed in number of shares, principal an | nount, 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. | 42146.34000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.033081999003 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, | N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short € N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identi | fies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | 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 | |
| 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 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 ining it on the position of the position. |
| Item C.8. Indicate the level within the fair | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | O 1 @ 2 O 3 O N/A |
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ○ Yes ○ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected | C Yes C No |

| f. For convertible securities, also provide: | |
|---|---|
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not 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: | , 30 0 |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of 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. | TGP Holdings III LLC |
| Title of issue. | TGP Holdings III LLC |
| At least one of the following other identifiers | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX195747 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |

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. | 2028-06-29 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 42269.77000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 87.92000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes No | |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes [©] No | |

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

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

| Item C.1. Identification of investment. | |
|--|--|
| a. Name of issuer (if any). | Energy Acquisition LP |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Energy Acquisition LP |
| d. CUSIP (if any). | 29279EAF9 |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | LX174012 |
| Description of other unique identifier. | EXTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | 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. | 466562.50000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.366219704014 |
| 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. | 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 |

| :/7/22, 4:58 PM | NPORT-P 5493000K400JV7T0XQ39 2021-12-31.html |
|--|--|
| Report the ISO country code that | UNITED STATES OF AMERICA |
| corresponds to the country where the issuer is organized. | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | © Yes [®] No |
| Item C.7. | |
| Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage amount of | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the 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. | 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. | 8.60430000 |
| 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 | |
| Maturity date. f Provide the following information concern | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are |
| subject to the repurchase agreement, those | e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: 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 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. | Rough Country 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 | S_65-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

| , | | | | |
|---|-----------------------------------|----------------------------|---|--|
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, princi | oal amount, or other units | s. For derivatives contract | s, as applicable, provide |
| Balance | 1.00000000 | | | |
| Units | Number of contracts | | | |
| Description of other units. | | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1283874.73000000 | | | |
| Exchange rate. | | | | |
| Percentage value compared to net assets of the Fund. | 1.007753995686 | | | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, s | short, N/A). For derivati | ves, respond N/A to this | s Item and respond to the |
| Payoff profile. | C Long C Short N/A | | | |
| Item C.4. Asset and issuer type. Select the | e category that most closely i | dentifies the instrumen | t among each of the foll | owing: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-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 | ng categories as specified in rul | e 22e-4 [17 CFR 270.22e | t companies, provide the l e-4]. For portfolio investm | iquidity 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 | | | |
| | L 24.4 | | | |

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | O 1 C 2 © 3 C N/A | |
|---|---|--|
| tem C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | ○ Yes ○ No | _ |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no |
| v. Delta (if applicable). | | 7 |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | ٦ |

| e. Maturity date. | | |
|---|--|--|
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agree securities may be aggregated in responding to I | ement (i.e., collateral). If multiple securities of an issuer are tems C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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 | |
| | | 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. | Rough Country LLC TL 1L | |
| Title of issue. | Rough Country LLC TL 1L | |
| At least one of the following other identifiers | : | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not av | vailable) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX196465 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes ○ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Description of Other Receipts | Underlying Performance | |
| Description and terms of payments to be Payments: Reference Asset, Instrument or larger | paid to another party. ndex | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.0000000 | |

| ii. Termination or maturity date. | 2028-07-26 | |
|--|-----------------------|--|
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 1284671.23000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 2415.18000000 | |
| 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? | 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. | Aegion Corp. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_AGC-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| | |

Item C.2. Amount of each investment.

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

| Balance | 1.00000000 |
|---------|---------------------|
| Units | Number of contracts |

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

Category. N/A

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

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

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

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

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 | erparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | ivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | Aegion Corp. |
| Title of issue. | Aegion Corp. |
| At least one of the following other identifiers | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX193563 |
| 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 |
| December 51 of the control of the control | |
| 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. | 2028-05-17 |
| | |

iii. Upfront payments or receipts

| Upfront payments. | 0.0000000 | 1 |
|---|-----------------------|---|
| Opironi payments. | 0.0000000 | |
| | | |
| ISO Currency Code. | United States Dollar | |
| | | I |
| Upfront receipts. | 0.00000000 | |
| | | |
| ISO Currency Code. | United States Dollar | |
| , | Office Otales Bollar | |
| iv. Notional amount. | 200457 2000000 | l |
| IV. Notional amount. | 263157.89000000 | |
| | | |
| ISO Currency Code. | USD | |
| | | I |
| v. Unrealized appreciation or depreciation. | 218.42000000 | |
| Depreciation shall be reported as a negative number. | | |
| • | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment | C Yes [●] No | |
| represent reinvestment of cash collateral received for loaned securities? | | |
| received for loaned securities: | | |
| b. Does any portion of this investment | ○ Yes 	O No | |
| represent that is treated as a Fund asset and received for loaned securities? | | |
| | | |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes ○ No | |
| by the rund! | | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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). | N/A |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Epic Phase 2 |
| 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 | EPIC_REIT |
| Description of other unique identifier. | INTERNAL ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expre | essed 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 | 10257.673 | |
| Units | Number of shares | |
| 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

0102030 N/A

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

| [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | | |
|---|---|-----------------------------|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | C Yes C No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, 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 Cavailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and of identifier used. | USIP of d ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | unichase addements also brovide. | |
| | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name 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 securities may be aggregated in responding to Items C.10.f.i-iii. | of an issuer ar |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| | C.V. C.V. | |
| a. Does any amount of this investment represent reinvestment of cash collateral | ○ Yes [®] No | |

b. Does any portion of this investment

received for loaned securities?

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

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

C Yes No

NPORT-P: Part C: Schedule of Portfolio Investments

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

| 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). | Regatta li Funding Lp |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300K4VRY4OIWYX443 |
| c. Title of the issue or description of the investment. | Regatta Funding LP 2013-2A |
| d. CUSIP (if any). | 75885XAG4 |
| At least one of the following other identifiers | s: |
| Identifier. | ISIN |
| ISIN | US75885XAG43 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 400000.00000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 396070.44000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.310888250353 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | © Long ○ Short ○ N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description | ABS-collateralized bond/debt obligation |

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|---|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | € Yes C No |
| Item C.7. | |
| a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2029-01-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.07375000 |

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

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

c. Currently in default? [Y/N]

C Yes O No

C Yes © No

C Yes O No

| 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 |
| | 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. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of o | counterparty. |
| c. Tri-party? | ○ Yes ○ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerning subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [€] No |
| c. Is any portion of this investment on loan by the Fund? | C Yes [€] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pr | s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | McGraw-Hill Education Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers: | |
| ldentifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |

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|--|-------------------------------------|---|
| 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 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. | 1154461.59000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.906173517558 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, sho | rt, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short ® N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely ider | tifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate | |
| government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | | |
| Item C.5. Country of investment or issuer | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the | | |

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security? C Yes No

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

i. Highly Liquid Investments

| ii. Moderately Liquid Investments | |
|---|---|
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity. | bries 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 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 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] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | C Yes C No |

Payment: Floating Rate Reset Dates.

Payment: Floating Rate Tenor.

Payment: Floating Rate Reset Dates Unit.

Month

Month

| | <u> </u> |
|--|----------------------|
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |
| ii. Termination or maturity date. | 2028-07-28 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 1157894.75000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 8145.79000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes © No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan | C Yes € No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Citibank |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Madison IAQ LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers: | |
| Identifier. | Other unique identifier (if ticker and ISIN are not 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 |

Itom C 2 Amount of each investment

| Item C.2. Amount of each investment. | |
|--|---|
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 655327.93000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.514387677014 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11. |
| Payoff profile. | ○ Long ○ Short ⓒ N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | 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 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.

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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. | ○ 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 vailable), or other identifier (if CUSIP, ISIN, and ticker are not |
| 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 | |

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|---|--|--|
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | 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. | 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 ○ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. idex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. Index | |
| Payments: fixed, floating or other. | ○ Fixed ● Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |

| Payments: Amount | 0.00000000 |
|--|----------------------|
| ii. Termination or maturity date. | 2028-06-21 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 655056.08000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 5411.63000000 |
| 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. | AP Core Holdings II LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers: | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_282-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Item C.2. Amount of each investment.

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

| Balance 1.0 | 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 |
|---|--|
| 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] | 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 | 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.

| Item C.11. For derivatives, also provide: | | |
|--|---|--|
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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. | AP Core Holdings II LLC | |
| Title of issue. | AP Core Holdings II LLC | |
| At least one of the following other identifiers | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX196282 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | | |
| Payments: fixed, floating or other. | ○ Fixed Floating Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2027-09-01 | |

Description of other units.

Currency. Indicate the currency in which

| iii. Upfront payments or receipts | | |
|--|---|--|
| iii. Opironi paymonia or roccipio | | |
| Upfront payments. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 1207766.79000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 15833.95000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes ^⑤ No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes ○ No | |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes ^⑤ No | |
| NPORT-P: Part C: Schedu | ule of Portfolio Investment | s |
| For each investment held by the Fund and i | its consolidated subsidiaries, disclose the inf | |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | eding five percent of its total assets as misce ted are not restricted, have been held for not | ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public. |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | eding five percent of its total assets as misce ted are not restricted, have been held for not previously reported by name to the sharehold | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p registration statement, application, or report | eding five percent of its total assets as misce ted are not restricted, have been held for not previously reported by name to the sharehold | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. | eding five percent of its total assets as misce ted are not restricted, have been held for not previously reported by name to the sharehold t to shareholders or otherwise made available | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a | eding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available N/A | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the | eding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available N/A | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. | eding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available N/A N/A Honor HN Buyer, Inc. DDTL | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). | eding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available N/A N/A Honor HN Buyer, Inc. DDTL | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public. |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers | eding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available N/A N/A Honor HN Buyer, Inc. DDTL N/A | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public. |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of | eding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available N/A N/A Honor HN Buyer, Inc. DDTL N/A Other unique identifier (if ticker and ISIN are not see the shareholders). | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public. |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. | eding five percent of its total assets as misce ted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available. N/A N/A Honor HN Buyer, Inc. DDTL N/A Other unique identifier (if ticker and ISIN are not DDL-2000 | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public. |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is express | eding five percent of its total assets as misce ted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available. N/A N/A Honor HN Buyer, Inc. DDTL N/A Other unique identifier (if ticker and ISIN are not DDL-2000 | ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public. Indicate the type of identifier used |

United States Dollar

| 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|---|
| the investment is denominated. | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 720475.25000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.565523874732 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | © Long C Short C N/A |
| Item C.4. Asset and issuer type. Select 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 poeach portfolio investment among the followiclassifications, indicate the percentage among the pe | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) 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 |
| 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). | 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. | 0.00000000 | |
| c. Currently in default? [Y/N] | ○ Yes ○ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ 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 Item C.11. For derivatives, also provide: | ing the securities subject to the repurchase a securities may be aggregated in responding | ngreement (i.e., collateral). If multiple securities of an issuer ar g to Items C.10.f.i-iii. |

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C Yes O No

Item C.12. Securities lending.

provide a brief description.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or report | t to shareholders or otherwise made available to the public. |
|--|---|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | 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 | Σ |
| Identifier. | ISIN |
| ISIN | US31846V5425 |
| 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 | 10000169.90000000 |
| 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. | 10000169.90000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 7.849450525647 |
| 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, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle) |

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|---|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Registered fund |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted 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 |
| 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 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). | © 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 | C Yes C No |

| 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 | |
| | 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. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of o | counterparty. | |
| c. Tri-party? | ○ Yes ○ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerning subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No | |
| c. Is any portion of this investment on loan by the Fund? | 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. | Pelican Products Inc. | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |
| | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | |

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|--|---|-------|
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_822-2000_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 expresthe number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provid | ek |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 595049.81000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.467073468810 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to 11. |) the |
| Payoff profile. | C Long C Short N/A | |
| Item C.4. Asset and issuer type. Select the | category that most closely identifies the instrument among each of the following: | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the | | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and | | |

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

economic exposure of the investments.

Is the investment a Restricted Security? C Yes No

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

i. Highly Liquid Investments

| ii. Moderately Liquid Investments | | |
|---|--|--|
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate wh | nich of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas | mount of a holding attributable to multiple classification categories only in the ty features that justify treating the portions separately; (2) if a fund has 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). | ○ 1 | |
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | ○ Yes ○ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | C Yes C No | |
| iii. Description of the reference instrument, 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 |
| | or identifier dised. | |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also p | provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse r | epurchase |
| 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.

Month

Month

Payment: Floating Rate Reset Dates.

Payment: Floating Rate Reset Dates Unit.

| | | 1 |
|---|-----------------------|---|
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2025-05-01 | |
| iii. Upfront payments or receipts | | |
| | | 1 |
| Upfront payments. | 0.0000000 | |
| ISO Currency Code | | 1 |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | 1 |
| . , | 0.000000 | |
| ISO Currency Code. | United States Dollar | |
| | | |
| iv. Notional amount. | 596915.17000000 | |
| 100.0 | |] |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. | 1119.22000000 | 1 |
| Depreciation shall be reported as a negative number. | 1110.2200000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment | C Yes [⊙] No | |
| represent reinvestment of cash collateral received for loaned securities? | | |
| b. Does any portion of this investment | C Yes 	€ No | |
| represent that is treated as a Fund asset and received for loaned securities? | | |
| c. Is any portion of this investment on loan | C Yes € No | |
| by the Fund? | | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Citibank |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Balrog Acquisition Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers: | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_969-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Item C.2. Amount of each investment.

| ssed in number of shares, principal amount, o | r other units. For derivatives contracts, as applicable, provide |
|---|---|
| 1.00000000 | |
| Number of contracts | |
| | |
| United States Dollar | |
| 499062.50000000 | |
| | |
| 0.391729984803 | |
| ne following categories (long, short, N/A). F .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 | instrument among each of the following: |
| Derivative-credit Corporate | |
| Corporate | |
| r. | |
| UNITED STATES OF AMERICA | |
| | |
| Security? | |
| C Yes € No | |
| | |
| ortfolio investments of open-end management ing categories as specified in rule 22e-4 [17 Count attributable to each classification. | t 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 499062.50000000 0.391729984803 ne following categories (long, short, N/A). F. 11. C Long C Short N/A ne category that most closely identifies the Derivative-credit Corporate Corporate Corporate Yes No |

Category. N/A

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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. | © Yes © No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | C Yes C No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | ○ Repurchase ○ Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |

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|---|--|
| d. Repurchase rate. | |
| e. Maturity date. | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | iterparty (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. | Balrog Acquisition Inc. |
| Title of issue. | Balrog Acquisition 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). | LX196969 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. ndex. |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other |
| Description of Other Receipts | Underlying Performance |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. Index |
| Payments: fixed, floating or other. | ○ Fixed Floating Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 1 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |

| Payments: Amount | 0.00000000 |
|--|-----------------------|
| ii. Termination or maturity date. | 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. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1562.50000000 |
| 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). | 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, Ltd. | | |
| d. CUSIP (if any). | 70806KAA2 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| | | | |
| ISIN | US70806KAA25 | | |
| | | | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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 currency of investment is not denominated in U.S. dollars, provide the | 3016015.35000000 | |
| exchange rate used to calculate value. | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 2.367366105891 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). 11. | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | € Long C Short C N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | 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. | N/A | |
| Item C.6. Is the investment a Restricted Se | ecurity? | |
| Is the investment a Restricted Security? | Yes ○ No | |
| Item C.7. | | |
| Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage among the percentage | rtfolio investments of open-end managemer ng categories as specified in rule 22e-4 [17 f unt attributable to each classification. | nt investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| applicable. Instructions to Item C.7 Funds may choos | e to indicate the percentage amount of a hol | the circumstances listed in the Instructions to Item C.7 is |

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

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

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 © 2 C 3 C N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2032-10-22 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.26600000 |
| c. Currently in default? [Y/N] | C Yes • No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes • No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | - |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 requirebase 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.12. Securities lending. | Securities thay be aggregated in responding to items of total-in. |

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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 repor | t to shareholders or otherwise made availa | ble to the public. |
|--|---|--|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Garda World Security 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_422-2000_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 | t, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the | 592539.21000000 | |
| exchange rate used to calculate value. | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.465102819243 | |
| 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 |
| Payoff profile. | ○ Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select th | ne 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-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.

| CANADA (FEDERAL LEVEL) | | | |
|------------------------|--|--|--|
| | | | |
| | | | |

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

Is the investment a Restricted Security?

C 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 @ 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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, 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).

Garda World Security Corp Name of issuer.

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 | LX193422 | |
|--|--------------------------------------|--|
| are not available). | | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes ○ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.0000000 | |
| ii. Termination or maturity date. | 2026-10-30 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 592598.47000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -888.35000000 | |
| 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 | ○ Yes [®] No | |

and received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| 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. | DIRECTV Financing LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | : |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_261-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is 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. | 1110659.30000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.871791710878 |
| 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 @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes C No

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|-----|-------|------|-----|

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

| electing in-kind payment and has elected to be paid in-kind. | |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of 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 | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] 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. | |
| 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 |

| 7/22, 4:58 PM | NPORT-P_5493000K400JV | 7T0XQ39_2021 |
|--|---------------------------------------|--------------|
| 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. | 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. | 1108210.16000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 4907.68000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral | ○ Yes 	 No | |

received for loaned securities?

b. Does any portion of this investment 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?

a brief description.

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or repor | t to shareholders of otherwise made avail | able to the public. |
|--|--|---|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Capital Funding Mortgage Trust | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Capital Funding Mortgage Trust 2021-21 | |
| d. CUSIP (if any). | 14021CAB5 | |
| At least one of the following other identifiers | S: | |
| Identifier. | ISIN | |
| ISIN | US14021CAB54 | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amou | nt, or other units. For derivatives contracts, as applicable, provide |
| Balance | 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. | 0.392465858287 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, short, N//11. | A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | • Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies | the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 | 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 AMER | ICA |
|--------|---------------|---------|-----|

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

13.25000000

- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
- C Yes @ No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
- C Yes @ No
- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N]
- C Yes C No

| ii. Contingent convertible? [Y/N] | C Yes C No |
|---|--|
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | or identifier used. |
| v. Delta (II арріїсавіе). | |
| 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. | Ann Mill |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes No |
| NPORT-P: Part C: Schedu | lle of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 | <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_075-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Itom C 2 Amount of each investment

| item C.2. Amount of each investment. | |
|--|---|
| Balance. Indicate whether amount is express the number of contracts. | 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. | 715439.18000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.561570903662 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | C Long C Short © N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | : |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ○ Yes • No |
| Item C.7. | |
| Liquidity classification information. For potential portfolio investment among the followiclassifications, indicate the percentage amount of | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| | |

Category.

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

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

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

| | • | |
|---|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | ○ Repurchase ○ Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |

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|---|--|
| d. Repurchase rate. | |
| e. Maturity date. | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | 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. | Teneo Holdings LLC |
| Title of issue. | Teneo Holdings LLC |
| At least one of the following other identifiers | x: |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX181075 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. idex. |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other |
| Description of Other Receipts | Underlying Performance |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. Index |
| Payments: fixed, floating or other. | ○ Fixed ● Floating ○ Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 1 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |

| Payments: Amount | 0.00000000 | |
|--|-----------------------|--|
| ii. Termination or maturity date. | 2025-07-12 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.0000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 712468.19000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 6533.33000000 | |
| 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 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. | SPECIALTY BUILDING PRODUCTS HOLDINGS LLC TLB |
| 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_955-2000_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). | C 1 @ 2 C 3 C N/A |
|---|--|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | urchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ○ Yes ○ No |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

| Item C.11. For derivatives, also provide: | | |
|---|--|---|
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Citibank | |
| LEI (if any) of counterparty. | N/A | |
| | | ference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | SPECIALTY BUILDING PRODUCTS HOLDING | SS 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 n | 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 Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Description of Other Receipts | Underlying Performance | |
| Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2028-10-05 | 1 |

Description of other units.

Currency. Indicate the currency in which

| 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. | 500000.00000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1032.50000000 | |
| 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 | C Yes [♠] No | |
| and received for loaned securities? | C.V. G.V. | |
| c. Is any portion of this investment on loan by the Fund? | Yes No | |
| c. Is any portion of this investment on loan by the Fund? | le of Portfolio Investments | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been provided to the securities. | | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been provided to the securities. | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for dring five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for dring five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for dring 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. | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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 | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for bring 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. Redstone HoldCo 2 LP | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Redstone HoldCo 2 LP | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Redstone HoldCo 2 LP N/A Redstone HoldCo 2 LP | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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). | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Redstone HoldCo 2 LP N/A Redstone HoldCo 2 LP | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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. | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ading 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. Redstone HoldCo 2 LP N/A Redstone HoldCo 2 LP | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for being 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. Redstone HoldCo 2 LP N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report 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 | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Redstone HoldCo 2 LP N/A Cother unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used LX194111 | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. 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. | le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Redstone HoldCo 2 LP N/A Cother unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used LX194111 | |
| c. Is any portion of this investment on loan by the Fund? NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is express | le of Portfolio Investments 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 de 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. Redstone HoldCo 2 LP N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used LX194111 EXTERNAL IDENTIFIER | |

United States Dollar

| 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|--|
| the investment is denominated. | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 744000.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.583989197131 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11. |
| Payoff profile. | Cong 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 preach portfolio investment among the follow classifications, indicate the percentage amount of the percentage am | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| | |
| b. If attributing multiple classification categorapplicable | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

Indicate the level within the fair value

| hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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. | 2029-04-27 |
| 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] | C Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes € No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes • No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

C Yes © No

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

backed security, ABS-asset backed

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

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been 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. | TruGreen LP | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | 3 : | |
| Identifier. | Other unique identifier (if ticker and IS | IN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_495-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal a | mount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 248729.18000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.195235422219 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | t, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely ident | ifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage | 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

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 applicable.

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

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

ii. Annualized rate.

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

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

| | - |
|---|---|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | nurchase agreements, also provide: |
| a. Select the category that reflects the | © Repurchase © Reverse repurchase |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repulcilase Reverse repulcilase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ○ 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: | securities may be aggregated in responding to items of total in. |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of count | 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. | TruGreen LP |
| Title of issue. | TruGreen LP |
| At least one of the following other identifiers | : |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX190495 |
| If other identifier provided, indicate the | LX ID |

| 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 Payments: Reference Asset, Instrument or leading to the control of | | | | |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other | | | |
| Payments: fixed or floating | Floating | | | |
| Payments: Floating rate Index. | SONIA1M IR | | | |
| Payments: Floating rate Spread. | 1.35000000 | | | |
| Payment: Floating Rate Reset Dates. | Month | | | |
| Payment: Floating Rate Reset Dates Unit. | 1 | | | |
| Payment: Floating Rate Tenor. | Month | | | |
| Payment: Floating Rate Tenor Unit. | 1 | | | |
| Payments: Base currency | United States Dollar | | | |
| Payments: Amount | 0.0000000 | | | |
| ii. Termination or maturity date. | 2027-11-02 | | | |
| iii. Upfront payments or receipts | | | | |
| Upfront payments. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| Upfront receipts. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| iv. Notional amount. | 248125.00000000 | | | |
| ISO Currency Code. | USD | | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -287.82000000 | | | |
| 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 | ○ 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. | CHG Healthcare Services Inc. | | |
| d. CUSIP (if any). | N/A | | |
| At least one of the following other identifiers | s: | | |
| Identifier. | Other unique identifier (if ticker and ISIN a | are not available). Indicate the type of identifier used | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_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. Balance | ssed in number of shares, principal amo | ount, or other units. For derivatives contracts, as applicable, provide | |
| | 1.55555555 | | |
| Units | Number of contracts | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 353426.47000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.277415645780 | | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N | I/A). For derivatives, respond N/A to this Item and respond to the | |
| Payoff profile. | C Long C Short € N/A | | |
| Item C.4. Asset and issuer type. Select the | e category that most closely 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.

| Itam | CE | Country | ۰£ | invoct | mant | ~" | iccur |
|------|------|---------|----|---------|------|----|---------|
| ITem | L.D. | Country | OT | investi | ment | or | issuer. |

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

| f. For convertible securities, also provide: | |
|---|---|
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concernsubject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | CHG Healthcare Services Inc. |
| Title of issue. | CHG Healthcare Services Inc. |
| At least one of the following other identifiers | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX198337 |
| If other identifier provided, indicate the type of identifier used. | LX ID |
| Custom swap Flag | |

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. | 2028-09-29 | | | |
| iii. Upfront payments or receipts | | | | |
| Upfront payments. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| Upfront receipts. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| iv. Notional amount. | 352941.18000000 | | | |
| ISO Currency Code. | USD | | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 2250.00000000 | | | |
| 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 registration statement, 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 | | |
|--|---|--|--|
| a. Name of issuer (if any). | N/A | | |
| | | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | SS ACQUISITION, LLC, Delayed Draw Term Loan | | |
| d. CUSIP (if any). | N/A | | |
| At least one of the following other identifiers | : | | |
| Identifier. | Other unique identifier (if ticker and ISIN are | not available). Indicate the type of identifier used | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | SSD-2000 | | |
| Description of other unique identifier. | INTERNAL ID | | |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amoun | t, or other units. For derivatives contracts, as applicable, provide | |
| Balance | 1800000.00000000 | | |
| 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. | 1800000.00000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 1.412877089834 | | |
| 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 ○ 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. | 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 | | |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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. | | | | | |
| a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the | ng categories as specified in rule | e 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 catego applicable. | ries to the holding, indicate whic | h of the three | e circumstances liste | d in the Instruction | s to Item C.7 is |
| Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p | e position have differing liquidity views; or (3) if the fund chooses ing it on the sizes it would reaso | features that to classify th | t justify treating the p e position through e | portions separately valuation of how lo | ; (2) if a fund has ng it would take to |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe | ue Measurement). [1/2/3] Repo | air value me rt "N/A" if th | asurements fall pur ne investment does | rsuant to U.S. Ger not have a level | nerally Accepted associated with it (i.e., |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ○ 3 ○ 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 € 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

| r are |
|-------------------|
| r are |
| on for urities |
| |

Item C.2. Amount of each investment.

| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, princ | ipal amount, or other units. For o | derivatives contracts, as applicable, provide |
|--|-----------------------------------|------------------------------------|--|
| Balance | 378787.88000000 | | |
| Units | Principal amount | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 376893.94000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.295836007290 | | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, | short, N/A). For derivatives, re | espond 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 amo | ng each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | 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. | | | |
| | ing categories as specified in ru | le 22e-4 [17 CFR 270.22e-4]. Fo | anies, provide the liquidity classification(s) 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 ○ 2 ● 3 ○ 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] | ○ Yes • No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes € No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | C Yes C No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are 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. | | 1 |

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|---|--|--|
| e. Maturity date. | | |
| | ng the securities subject to the repurchase agreemer securities may be aggregated in responding to Items | nt (i.e., collateral). If multiple securities of an issuer are s C.10.f.i-iii. |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes 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 | | e Fund or to any exchange, or set forth in any |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Citibank | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Aramark Intermediate HoldCo Corp. | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | : | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available | e). 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. | | |
| | sed in number of shares, principal amount, or other u | units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the | 197937.00000000 | |
| 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

0.155367029183

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? | C Yes [⊙] No | |
| Item C.7. | | |
| Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. | |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is | |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. | | |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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. | | |

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|---|--|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide. |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 |
| | 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. | Aramark Intermediate HoldCo Corp. | |
|---|---|---------------|
| Title of issue. | Aramark Intermediate HoldCo Corp. | |
| At least one of the following other identifiers: | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are no | ot 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 | 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 | 0.00000000 | |
| ii. Termination or maturity date. | 2025-03-11 | |
| iii. Upfront payments or receipts | | |
| Upfront payments. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| Upfront receipts. | 0.00000000 | |
| ISO Currency Code. | United States Dollar | |
| iv. Notional amount. | 200000.00000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a | 98.0000000 | |

negative number.

| +~~ | C 42 | Securities | landina |
|------|--------|-------------|----------|
| цепп | U. IZ. | . securines | remaina. |

and received for loaned securities?

other cash management vehicle),

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

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

| | t to shareholders or otherwise made available to the public. |
|--|---|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | N/A |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | One GI Intermediate LLC, Revolver Upsize |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | s: |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | GIR-2000 |
| Description of other unique identifier. | INTERNAL ID |
| Item C.2. Amount of each investment. | |
| | ssed in number of shares, principal amount, 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. | 333333.33000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.261643902908 |
| 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 | Loan |

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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:

2025-12-22

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.

0.00000000

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

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

| Item C.1. | Identification | of investment |
|-----------|----------------|---------------|
|-----------|----------------|---------------|

| itom of it idontification of invocational | |
|---|--|
| a. Name of issuer (if any). | lvy Hill Middle Market Credit Fund Ltd |
| b. LEI (if any) of issuer. In the case of a | N/A |

| 1/22, 4.30 1 W | 141 01(1-1 _0+00001(+000 | 77 107 400_2021-12-01.111111 |
|--|---|---|
| series trust, report the LEI of the series. | | |
| 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. | ssed in number of shares, principal amount, | or other units. For derivatives contracts, as applicable, provide |
| Balance | 2000000.00000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1927193.70000000 | |
| C | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 1.512715459113 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). 11. | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | 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. | N/A | |

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

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|---|---|
| Is the investment a Restricted Security? | Yes □ No |
| Item C.7. | |
| Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | 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. |
| | 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. | 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. | 7.87825000 |
| 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 |
| 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

Repurchase Reverse repurchase

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|---|--|
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ Yes ○ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concernsubject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| tem C.11. For derivatives, also provide: | |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • 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 |

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

Item C.1. Identification of investment.

| N/A |
|--|
| N/A |
| Molded Devices, Inc. TL |
| N/A |
| |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| MOL-2000 |
| INTERNAL ID |
| |
| |

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 | 1537037.04000000 | |
|--|----------------------|---|
| Units | Principal amount | |
| 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. | 1521666.67000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.194404431337 |
| 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. | Cong 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 | Security? |
| Is the investment a Restricted Security? | Yes ○ No |
| Item C.7. | |
| a. Liquidity classification information. For poreach portfolio investment among the followiclassifications, indicate the percentage among the p | 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 |
| 52.0g0.j. | 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 ○ 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. | 0.00000000 | |
| c. Currently in default? [Y/N] | ○ Yes ⓒ No | • |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © 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 | 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 | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concernisubject to the repurchase agreement, those | ng the securities subject to the repurchase a securities may be aggregated in responding | ngreement (i.e., collateral). If multiple securities of an issuer ar y 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? |

backed security, ABS-asset backed

| 0 | Yes | 0 | No |
|---|-----|---|----|
| | | | |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or report | | 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. | U.S. ANESTHESIA PARTNERS INC | C. TL |
| 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_300-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | 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 | 949368.71000000 | |
| denominated in U.S. dollars, provide the exchange rate used to calculate value. | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.745189611202 | |
| 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 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, etypetyred pate loop. APS methods | Derivative-credit | |

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

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

c. Currently in default? [Y/N]

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

C Yes 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] | ○ 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 | 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. | Repulcitase Reverse repulcitase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | Securities may be aggregated in responding to items 6. To.iiii. |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| | 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 | LXID |

| type of identifier used. | |
|--|-------------------------------------|
| type of identifier used. | |
| Custom swap Flag | Yes ○ No |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | eceived from another party. lex. |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ○ Other |
| Description of Other Receipts | Underlying Performance |
| Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. ndex |
| Payments: fixed, floating or other. | ○ Fixed ○ Floating ○ Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | SONIA1M IR |
| Payments: Floating rate Spread. | 1.35000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 1 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |
| ii. Termination or maturity date. | 2028-10-02 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 950495.05000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 3626.14000000 |
| 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 in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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 | | • |
|--|--|---|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Allegro Clo Ltd | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900E0ZQX4DLP7HF87 | |
| c. Title of the issue or description of the investment. | Allegro CLO XII, Ltd. | |
| d. CUSIP (if any). | 01750UAA1 | |
| At least one of the following other identifiers |): | |
| Identifier. | ISIN | |
| ISIN | US01750UAA16 | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amou | nt, 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. | 1002431.05000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.786839924824 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N// | A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies | the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, | Corporate | |

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

a brief description.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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|---|--|
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | • Yes O No |
| | 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 unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position. |
| | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 © 2 ○ 3 ○ N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2032-01-21 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.22950000 |
| 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 |

○ Yes ○ No

| 1/22, 4.30 PIVI | NPOR1-P_5493000K4003V710XQ39_2021-12-31.11tf11 |
|---|--|
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of $% \left\{ \left\{ 1,2,\ldots,n\right\} \right\} =0$ | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |
| NPORT-P: Part C: Schedu | lle of Portfolio Investments |
| securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CoreLogic Inc. |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | : |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_776-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Itom C 2 Amount of each investment

| Item C.2. Amount of each investment. | |
|--|---|
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 500250.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.392662091216 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11. |
| Payoff profile. | ○ Long ○ Short ⓒ N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | 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 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.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] 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 | alenty. | |
|---|---|--|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ○ 3 ○ N/A | |
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | C Yes C No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | C Yes C No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | C Yes C No | |

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|---|--|--|
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | iterparty (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. | CoreLogic Inc. | |
| Title of issue. | CoreLogic 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). | LX193776 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes □ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. ndex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. Index | |
| Payments: fixed, floating or other. | ○ Fixed Floating Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |

| Payments: Amount | 0.00000000 |
|--|----------------------|
| ii. Termination or maturity date. | 2028-06-02 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 500000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1500.00000000 |
| tem C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes 	No |
| c. Is any portion of this investment on loan by the Fund? | C Yes 6 No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Citibank |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | DexKo Global Inc. Delayed TL |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers: | |
| Identifier. | Other unique identifier (if ticker and ISIN are not 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 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). | C 1 © 2 C 3 C N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase C Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name 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 coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Citibank |
| LEI (if any) of counterparty. | N/A |
| 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). | rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | 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) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX198731 |
| 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. | 2028-10-04 |

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|--|---|
| 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. | 131282.06000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -158.46000000 |
| 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 ^⑤ No |
| NPORT-P: Part C: Schedu | ile of Portfolio Investments |
| | ts consolidated subsidiaries, disclose the information requested in eding five percent of its total assets as miscellaneous securities in |

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

Currency. Indicate the currency in which

| item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | Pelican Products, 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. | 5493008CRWH2WFODTF44 |
| c. Title of the issue or description of the investment. | Pelican Products, Inc. |
| d. CUSIP (if any). | 70583GAY8 |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | LX172824 |
| 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 | 293750.00000000 |
| Units | Principal amount |
| Description of other units. | |

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. | 289343.75000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.227115086367 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11. |
| Payoff profile. | © 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 | security? |
| Is the investment a Restricted Security? | ○ Yes • No |
| Item C.7. | |
| a. Liquidity classification information. For preach portfolio investment among the follow classifications, indicate the percentage among the pe | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| | |
| b. If attributing multiple classification categorapplicable | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

Indicate the level within the fair value

Item C.12. Securities lending.

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

| hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 C 2 © 3 C N/A | |
|--|---|--|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2026-05-01 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 8.75000000 | |
| c. Currently in default? [Y/N] | ○ Yes ○ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ○ 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 Item C.11. For derivatives, also provide: | ing the securities subject to the repurchase a securities may be aggregated in responding | ngreement (i.e., collateral). If multiple securities of an issuer ar g to Items C.10.f.i-iii. |

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C Yes © No

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

backed security, ABS-asset backed

| 0 | Yes | 0 | No |
|---|-----|---|----|
| | | | |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| | 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. | City Brewing Company 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_773-2000_1 | |
| Description of other unique identifier. | INTERNAL IDENTIFIER | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |
| Balance | 1.0000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not | 211758.90000000 | |
| denominated in U.S. dollars, provide the exchange rate used to calculate value. | | |
| Exchange rate. | | |
| Daniel de la contraction de la | | |
| Percentage value compared to net assets of the Fund. | 0.166216276877 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. | |
| Payoff profile. | C Long C Short C N/A | |
| Item C.4. Asset and issuer type. Select th | 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, etrustured pote, loan ARS mostrage. | Derivative-credit | |

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

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

| Corporate | | |
|-----------|--|--|
| | | |

Item C.5. Country of investment or issuer.

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

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

| ITED STATES OF AMERICA |
|------------------------|
| |

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

Is the investment a Restricted Security?

C Yes 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 C 2 G 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

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

C Yes C No

d. Are there any interest payments in

c. Currently in default? [Y/N]

C Yes C No

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

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), 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 |
| 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. | City Brewing Company LLC |
| Title of issue. | City Brewing Company LLC |
| At least one of the following other identifiers | : |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX193773 |
| If other identifier provided, indicate the | LX ID |

| type of identifier used. | | | |
|--|--------------------------------|--|--|
| 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 Payments: Reference Asset, Instrument or | 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. | 1 | | |
| Payments: Base currency | United States Dollar | | |
| Payments: Amount | 0.00000000 | | |
| ii. Termination or maturity date. | 2028-04-05 | | |
| iii. Upfront payments or receipts | | | |
| Upfront payments. | 0.00000000 | | |
| ISO Currency Code. | United States Dollar | | |
| Upfront receipts. | 0.0000000 | | |
| ISO Currency Code. | United States Dollar | | |
| iv. Notional amount. | 222222.23000000 | | |
| ISO Currency Code. | USD | | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -11574.44000000 | | |
| Item C.12. Securities lending. | | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes [®] No | | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes € No | | |
| c. Is any portion of this investment on loan | ○ Yes [©] No | | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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 | | • |
|--|---|--|
| 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. | ssed in number of shares, principal amoun | t, 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. | 1255764.75000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.985689580831 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A |). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies | the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, | Corporate | |

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

a brief description.

to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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|---|--|--|
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Sc | 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) tule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit fication. |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate wh | nich of the three circumstances listed in the Instructions to Item C.7 is |
| Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | e position have differing liquid views; or (3) if the fund choose ing it on the sizes it would rea | mount of a holding attributable to multiple classification categories only in the ty 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 |
| | ue Measurement). [1/2/3] Rej | 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. | 7.21150000 | |
| 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 | ○ Yes • No | |

○ Yes ○ No

| 1722, 4.30 1 W | 141 Off 1-1 _0400001 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 10/1000 1 |
|---|--|
| 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 $% \left\{ \left\{ 1,2,\ldots,n\right\} \right\} =0$ | 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 excer in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Watlow Electric Manufacturing 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_018-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |

Item C.2. Amount of each investment.

| item C.Z. Amount of each investment. | | |
|--|---|--|
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 | 1 |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1057520.51000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.830081389227 | |
| 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 th | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-credit Corporate | |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer | : | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 among the percentage among the followiclassifications. | 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 asea as the practical expe | suicity. |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ○ 3 ○ N/A |
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | C Yes C No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | C Yes C No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | C Yes C No |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |

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|---|--|--|
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | 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. | Watlow Electric Manufacturing Company | |
| Title of issue. | Watlow Electric Manufacturing Company | |
| At least one of the following other identifiers | | |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) | |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX193018 | |
| If other identifier provided, indicate the type of identifier used. | LX ID | |
| Custom swap Flag | Yes ○ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir | received from another party. ndex. | |
| Receipts: fixed, floating or other. | ○ Fixed ○ Floating ● Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or | paid to another party. Index | |
| Payments: fixed, floating or other. | ○ Fixed Floating Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |

| Payments: Amount | 0.00000000 |
|--|----------------------|
| ii. Termination or maturity date. | 2028-03-02 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 1057187.50000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -105.73000000 |
| 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 6 No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Citibank |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Caesars Resort Collection 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_784-2000_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 applicable

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | C Yes C No |
| iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of | cluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of /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.

| 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 trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if | |
| 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 | Yes ○ No | |
| Description and terms of payments to be Receipts: Reference Asset, Instrument or In | received from another party. dex. | |
| Receipts: fixed, floating or other. | © Fixed [©] Floating [©] Other | |
| Description of Other Receipts | Underlying Performance | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | paid to another party. ndex | |
| Payments: fixed, floating or other. | © Fixed [®] Floating [©] Other | |
| Payments: fixed or floating | Floating | |
| Payments: Floating rate Index. | SONIA1M IR | |
| Payments: Floating rate Spread. | 1.35000000 | |
| Payment: Floating Rate Reset Dates. | Month | |
| Payment: Floating Rate Reset Dates Unit. | 1 | |
| Payment: Floating Rate Tenor. | Month | |
| Payment: Floating Rate Tenor Unit. | 1 | |
| Payments: Base currency | United States Dollar | |
| Payments: Amount | 0.00000000 | |
| ii. Termination or maturity date. | 2024-12-23 | |

Description of other units.

Currency. Indicate the currency in which

| 11122, 4.00 I W | IVI OIVI-I _0+33000IV+000V | 7107(400_2021 12 01:114111 |
|--|--|--|
| 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. | 596899.22000000 | |
| ISO Currency Code. | USD | |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 653.61000000 | |
| 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 | ormation requested in Part C. A Fund may report information for illaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any et to the public. |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | 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 | s: | |
| 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. | | |
| | esed in number of shares, principal amount, o | or other units. For derivatives contracts, as applicable, provide |
| Balance | 132013.20000000 | |
| | • | |

United States Dollar

| 2/7/22, 4:58 PM | NPORT-P_5493000K400JV7T0XQ39_2021-12-31.html |
|--|--|
| the investment is denominated. | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 132013.20000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.103621347686 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11. |
| Payoff profile. | 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 | r. |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | Yes ○ No |
| Item C.7. | |
| a. Liquidity classification information. For pe each 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 | |
| | NVA |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

Indicate the level within the fair value

Item C.12. Securities lending.

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

| hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | 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. | 0.0000000 | |
| c. Currently in default? [Y/N] | ○ Yes ○ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes • No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | © Repurchase © Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ○ Yes ○ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | ing the securities subject to the repurchase a securities may be aggregated in responding | ngreement (i.e., collateral). If multiple securities of an issuer ar y to Items C.10.f.i-iii. |

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C Yes © No

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

| 0 | Yes | 0 | No |
|---|-----|---|----|
| | | | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| registration statement, application, or report | t to shareholders or otherwise made a | available to the public. |
|---|--|--|
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | N/A | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | SS ACQUISITION, LLC, Term Loan | |
| d. CUSIP (if any). | N/A | |
| At least one of the following other identifiers | s: | |
| Identifier. | Other unique identifier (if ticker and ISI | N are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | SS-2000 | |
| Description of other unique identifier. | INTERNAL ID | |
| Item C.2. Amount of each investment. | | |
| | ssed in number of shares, principal ar | nount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 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. | 2970013.75000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 2.331257991038 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | , N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long ○ Short ○ N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identi | fies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed | Loan | |

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

| UNITED STATES OF AMERICA | | |
|--------------------------|--|--|
| | | |

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

Is the investment a Restricted Security?

Yes No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 0 2 @ 3 O 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 Fixed reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

6.50000000

c. Currently in default? [Y/N]

C Yes @ No

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

| | - |
|---|---|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | 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 | 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: Item C.12. Securities lending. | |
| Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes • No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes • No |
| NPORT-P: Part C: Schedu | 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.

| ltem | C 1 | Identification | ٥f | investment |
|--------|-------|----------------|----|------------|
| ILGIII | O. I. | identification | O. | mvesunent. |

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

At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN S_193-2000_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 694269.31000000 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 0.544954001263 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

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

| each portfolio investment among the following classifications, indicate the percentage amo | | ile 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity cation. |
|---|---|--|
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate wh | ich of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas | nount of a holding attributable to multiple classification categories only in the y features that justify treating the portions separately; (2) if a fund has s to classify the position through evaluation of how long it would take to onably anticipated trading). In (1) and (2), a fund would classify using the |
| | ue Measurement). [1/2/3] Rep | fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e. |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 | |
| tem C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | C Yes C No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | C Yes C No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes © No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | C Yes C No | |
| ii. Contingent convertible? [Y/N] | ○ Yes ○ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and | le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also n | rovide: |
| a. Select the category that reflects the transaction (repurchase, reverse | Repurchase Reverse re | |

| repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|--|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | C Yes C No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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. | |
| Name of Issuer. | Cornerstone OnDemand Inc. |
| Title of issue. | Cornerstone OnDemand Inc. Cornerstone OnDemand Inc. |
| | Cornerstone OnDemand Inc. |
| Title of issue. | Cornerstone OnDemand Inc. |
| Title of issue. At least one of the following other identifiers | Cornerstone OnDemand Inc. |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 |
| 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. | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID Yes © No received from another party. |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID Yes © No received from another party. |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Instrument or Instrument. | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID Yes © No received from another party. dex. |
| 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. | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance paid to another party. |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance paid to another party. |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Incompared to the Payments and Incompare | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID © Yes © No received from another party. dex. C Fixed © Floating © Other Underlying Performance paid to another party. ndex |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or In Payments: fixed, floating or other. | Cornerstone OnDemand Inc. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID Yes © No received from another party. dex. Fixed © Floating © Other Underlying Performance paid to another party. ndex © Fixed © Floating © Other |
| Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or In Payments: fixed, floating or other. Payments: fixed or floating | Cornerstone OnDemand Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX198193 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other 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 | Illeited Obere Beller |
| r ayments. Dase currency | United States Dollar |
| Payments: Amount | 0.00000000 |
| ii. Termination or maturity date. | 2028-10-16 |
| iii. Upfront payments or receipts | |
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.0000000 |
| 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 negative number. | 1393.51000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes [®] No |
| c. Is any portion of this investment on loan | C Yes € 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). | 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) |

Exchange rate.

Ticker (if ISIN is not available). 80349B

| 140,000 | 0 | · / | \mount | ء. | h | : | |
|---------|---|-----|--------|----|---|---|--|
| | | | | | | | |

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.

Value. Report 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

1.536093708373

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

Payoff profile.

• Long • Short • N/A

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

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

ABS-collateralized bond/debt obligation

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

Corporate

Item C.5. Country of investment or issuer.

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

CAYMAN ISLANDS

Yes No

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

economic exposure of the investments.

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

Item C.7.

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

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

counterparty.

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

NPORT-P 5493000K400JV7T0XQ39 2021-12-31.html iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value C 1 @ 2 C 3 C N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient) Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2033-04-20 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 10.13150000 c. Currently in default? [Y/N] C Yes © No d. Are there any interest payments in C Yes @ No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes O No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the 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

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| 1/22, 4.50 1 101 | 141 OTT-1 _3433000144000 V 1 10XQ03_202 1-12-01.11tm |
|--|---|
| c. Tri-party? | C Yes C No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | C Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | C Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | C Yes 6 No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pro- | is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Citibank |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ring Container Technologies Group LLC |
| d. CUSIP (if any). | N/A |
| At least one of the following other identifiers | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | S_729-2000_1 |
| Description of other unique identifier. | INTERNAL IDENTIFIER |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.00000000 |
| Units | Number of contracts |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 236117.65000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.185336232328 |

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|--|---|
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | C Long C Short N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-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 followir classifications, indicate the percentage among | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categorapplicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position. |
| Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | C 1 © 2 C 3 C N/A |

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

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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, 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. | 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) | | | |
| | Cure restrained (in Coolir, 10114, and noted 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 received from another party. Receipts: Reference Asset, Instrument or Index. | | | | |
| Receipts: fixed, floating or other. | C Fixed C Floating € Other | | | |
| Description of Other Receipts | Underlying Performance | | | |
| Description and terms of payments to be 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. | 2028-08-12 | | | |
| iii. Upfront payments or receipts | | | | |
| Upfront payments. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| Upfront receipts. | 0.00000000 | | | |
| ISO Currency Code. | United States Dollar | | | |
| iv. Notional amount. | 235294.12000000 | | | |
| | | | | |

USD

| | I |
|--|-----------------------|
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 1411.77000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes • No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes No |
| c. Is any portion of this investment on loan by the Fund? | C Yes [⊙] No |

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

| Registrant: | CIM Real Assets & Credit Fund |
|-----------------|-------------------------------|
| By (Signature): | Nathan D. DeBacker |
| Name: | Nathan D. DeBacker |
| Title: | Chief Financial Officer |
| Date: | 2022-01-30 |