

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

Confidential	<input type="checkbox"/>
Filer CIK	<input type="text" value="0001767074"/>
Filer CCC	<input type="text" value="*****"/>
Filer Investment Company Type	<input type="text" value="N-2"/>
Is this a LIVE or TEST Filing?	<input type="radio"/> LIVE <input type="radio"/> TEST
Would you like a Return Copy?	<input type="checkbox"/>
Is this an electronic copy of an official filing submitted in paper format?	<input type="checkbox"/>

### Submission Contact Information

Name	<input type="text" value="Scott Svensen"/>
Phone	<input type="text" value="3036232577"/>
E-Mail Address	<input type="text" value="RegData@alpsinc.com"/>

### Notification Information

Notify via Filing Website only?	<input type="checkbox"/>
Series ID	<input type="text"/>

## NPORT-P: Part A: General Information

### Item A.1. Information about the Registrant.

a. Name of Registrant	<input type="text" value="CIM Real Assets &amp; Credit Fund"/>
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	<input type="text" value="811-23425"/>
c. CIK number of Registrant	<input type="text"/>

	0001767074
d. LEI of Registrant	5493000K400JV7T0XQ39

e. Address and telephone number of Registrant.

Street Address 1	4700 WILSHIRE BOULEVARD
Street Address 2	
City	LOS ANGELES
State, if applicable	
Foreign country, if applicable	
Zip / Postal Code	90010
Telephone number	3238604900

#### Item A.2. Information about the Series.

a. Name of Series.	CIM Real Assets & Credit Fund
b. EDGAR series identifier (if any).	
c. LEI of Series.	5493000K400JV7T0XQ39

#### Item A.3. Reporting period.

a. Date of fiscal year-end.	2021-09-30
b. Date as of which information is reported.	2021-09-30

#### Item A.4. Final filing

Does the Fund anticipate that this will be its final filing on Form N PORT?	<input type="radio"/> Yes <input checked="" type="radio"/> No
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## NPORT-P: Part B: Information About the Fund

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

#### Item B.1. Assets and liabilities. Report amounts in U.S. dollars.

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	91110853.77
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b. Total liabilities.	4270515.47
c. Net assets.	86840338.30

**Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.**

a. Assets attributable to miscellaneous securities reported in Part D.	0.00000000
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b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000
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c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].

Amounts payable within one year.

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

Banks or other financial institutions for borrowings.	0.00000000
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Controlled companies.	0.00000000
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Other affiliates.	0.00000000
-------------------	------------

Others.	0.00000000
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d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.00000000
-------------------------------------------------------------------------	------------

(ii) On a standby commitment basis:	0.00000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000
f. Cash and cash equivalents not reported in Parts C and D.	6713679.70000000

### Item B.3. Portfolio level risk metrics.

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
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a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Maturity period.

3 month.	0.00000000
1 year.	13.51576800
5 years.	176.78152500
10 years.	10341.98658300
30 years.	1043.02362600

b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Maturity period.

3 month.	0.00000000
1 year.	1351.50666100
5 years.	17822.32940500

10 years.	1030510.37703600
30 years.	102980.49406100

c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Investment grade.

Maturity period.

3 month.	0.00000000
1 year.	0.00000000
5 years.	0.00000000
10 years.	0.00000000
30 years.	0.00000000

Non-Investment grade.

Maturity period.

3 month.	0.00000000
1 year.	32.49145800
5 years.	526.79158700
10 years.	6760.08335800
30 years.	625.51789600

For purposes of Item B.3., calculate value as the sum of the absolute values of:

- (i) the value of each debt security,
- (ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying

reference asset or assets are debt securities or an interest rate;

(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and

(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

#### Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

b. Did any securities lending counterparty provide any non-cash collateral? ☐ Yes ☒ No

#### Item B.5. Return information.

a. Monthly total returns of the Fund for each of the preceding three months. If the Fund is a Multiple Class Fund, report returns for each class. Such returns shall be calculated in accordance with the methodologies outlined in Item 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form N-2, or Item 26(b) (i) of Form N-3, as applicable.

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months – Month 1.

0.49000000

Monthly total returns of the Fund for each of the preceding three months – Month 2.

0.61000000

Monthly total returns of the Fund for each of the preceding three months – Month 3.

0.88000000

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

Monthly Total Return Record: 2

Monthly total returns of the Fund for each of the preceding three months – Month 1.

0.38000000

Monthly total returns of the Fund for each of the preceding three months – Month 2.

0.54000000

Monthly total returns of the Fund for each of the preceding three months – Month 3.

0.81000000

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

Monthly Total Return Record: 3

Monthly total returns of the Fund for each of the preceding three months – Month 1.

0.46000000

Monthly total returns of the Fund for each of the preceding three months – Month 2.

0.57000000

Monthly total returns of the Fund for each of the preceding three months – Month 3.

0.88000000

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

Monthly Total Return Record: 4

Monthly total returns of the Fund for each of the preceding three months – Month 1.

0.45000000

Monthly total returns of the Fund for each of the preceding three months – Month 2.

0.54000000

Monthly total returns of the Fund for each of the preceding three months – Month 3.

0.85000000

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

-64923.42000000

Monthly net realized gain(loss) – Month 2

0.00000000

Monthly net change in unrealized appreciation (or depreciation) – Month 2

30876.50000000

Monthly net realized gain(loss) – Month 3

0.00000000

Monthly net change in unrealized appreciation (or depreciation) – Month 3	124320.07000000
Instrument type.	Swap
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-64923.42000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	30876.50000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	124320.40000000
Asset category.	Equity Contracts
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-0.33000000
Instrument type.	Warrant
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000



Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-0.33000000

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

Monthly net realized gain(loss) – Month 1	-1281.63000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	119168.29000000

Month 2

Monthly net realized gain(loss) – Month 2	-111.52000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	291903.28000000

Month 3

Monthly net realized gain(loss) – Month 3	301689.75000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	50843.10000000

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

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

Month 1

a. Total net asset value of shares sold	9506406.76000000
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(including exchanges but excluding reinvestment of dividends and distributions).

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

102277.80000000

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

415410.41000000

#### Month 2

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

12704371.88000000

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

119735.97000000

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

0.00000000

#### Month 3

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

8979608.26000000

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

130211.63000000

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

0.00000000

#### Item B.7. Highly Liquid Investment Minimum information.

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

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

Highly Liquid Investment Minimum during the reporting period.

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

#### Item B.8. Derivatives Transactions.

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

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

Classification

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

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

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

a. Name of issuer (if any). [TWO VA PROPERTIES INVESTORS DST](#)

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. [549300C3Y5X695301D65](#)

c. Title of the issue or description of the investment. [TWO VA Repack Trust Class B-2](#)

d. CUSIP (if any). [90214FAA7](#)

At least one of the following other identifiers:

Identifier. [ISIN](#)

ISIN [US90214FAA75](#)

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

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

Balance

1811000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

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

773478.10000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.890689874247

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

Payoff profile.

☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

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

ABS-mortgage backed security

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

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 applicable.

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

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

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

For debt securities, also provide:

a. Maturity date.

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.

☐ 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, 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

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

b. Counterparty.

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

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

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

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

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

**Item C.12. Securities lending.**

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

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

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

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

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Citibank

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

N/A

holding in a fund that is a series of a series trust, report the LEI of the series.

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

Core & Main LP

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_426-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

Balance. Indicate whether amount is 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.

415712.50000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.478708982643

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

to be paid in-kind.

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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 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.

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 not available)

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

LX195426

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-07-27

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

416666.67000000

ISO Currency Code.

USD

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

87.50000000

#### 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? ☐ 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:

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.

Balance

250000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

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

216616.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.249441681412

**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-other

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

Corporate

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

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

CAYMAN ISLANDS

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

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

**Item C.6. Is the investment a Restricted 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.



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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.

ATLAS SENIOR LOAN FUND XVII, LTD.

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).

ATLASLOC

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

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

Balance

2500000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

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

2500000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.878846454240

**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-other

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

Corporate

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

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

UNITED STATES OF AMERICA

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

**Item C.6. Is the investment a Restricted 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

☐ 1 ☐ 2 ☒ 3 ☐ 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]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, 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 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? ☐ 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.

Proofpoint Inc.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_373-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

Balance. Indicate whether amount is 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.

711428.58000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.819237457991

**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.

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?

☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

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

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

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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 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.

Proofpoint Inc.

Title of issue.

Proofpoint Inc.

At least one of the following other identifiers:

Identifier.

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

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

LX195373

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-08-31

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

714285.72000000

ISO Currency Code.

USD

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

357.15000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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.
- 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

- Balance

Units

Number of contracts

Description of other units.

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

United States Dollar

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

197452.55000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.227374229379

**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.

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?

☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.



i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Applovin Corp.

Title of issue.

Applovin Corp.

At least one of the following other identifiers:

Identifier.

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

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

LX175246

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2025-08-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	197468.35000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-123.42000000

#### Item C.12. Securities lending.

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

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

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

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

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 not available). Indicate the type of identifier used

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

S\_762-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

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

Balance

1.00000000

Units

Number of contracts

Description of other units.

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

United States Dollar

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

186802.79000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.215110619853

### 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

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 Security?

Is the investment a Restricted Security?

☐ Yes ☒ No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.	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	<input checked="" type="radio"/> Yes <input type="radio"/> No

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

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000



Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate 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.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	186046.51000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1686.51000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
-----------------------------------------------------------------------------------------------------------------	---------------------------------------------------------------

- b. Does any portion of this investment represent that is 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.
- 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

- Balance
- Units

Description of other units.

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

United States Dollar

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

501005.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.576926587122

**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.

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

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

Name of issuer.

Caesars Resort Collection LLC

Title of issue.

Caesars Resort Collection LLC

At least one of the following other identifiers:

Identifier.

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

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

LX188823

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

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

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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
iv. Notional amount.	500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1005.00000000

#### Item C.12. Securities lending.

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

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.	Unified Women?s Healthcare 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\_335-2000\_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.

1253593.75000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.443561568898

**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-

Derivative-credit

equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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 ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	2027-12-20

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. Depreciation shall be reported as a negative number.	9843.75000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan	<input type="radio"/> Yes <input checked="" type="radio"/> No

by the Fund?

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

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

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

a. Name of issuer (if any).

N/A

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

N/A

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

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.

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

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.

0.863653936272

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

Payoff profile.

☒ Long ☐ Short ☐ N/A

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

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

Loan

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

Corporate

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

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

UNITED STATES OF AMERICA

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



economic exposure of the investments.

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

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

2026-08-31

b. Coupon.

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

Fixed

ii. Annualized rate.

0.000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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? ☐ 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). [Spring Education Group, Inc.](#)

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

[N/A](#)

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

[Spring Education Group, Inc.](#)

d. CUSIP (if any).

[78482HAB1](#)

At least one of the following other identifiers:

Identifier.

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

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

[LX174890](#)

Description of other unique identifier.

EXTERNAL IDENTIFIER

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

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

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.

424862.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.489244984896

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

Payoff profile.

☒ Long ☐ Short ☐ N/A

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

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

Loan

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

Corporate

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

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

UNITED STATES OF AMERICA

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

**Item C.6. Is the investment a Restricted 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

☐ 1 ☐ 2 ☒ 3 ☐ 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.

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]

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

a. Select the category that reflects the

☐ ☐

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

Repurchase      Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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? ☐ 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).	<input type="text" value="Vale at the Parks - DC"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="Vale at the Parks - DC"/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.	<input type="text" value="Ticker (if ISIN is not available)"/>
Ticker (if ISIN is not available).	<input type="text" value="VALEDC"/>

**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	<input type="text" value="4948.64253000000"/>
Units	<input type="text" value="Number of shares"/>
Description of other units.	<input type="text"/>
Currency. Indicate the currency in which the investment is denominated.	<input type="text" value="United States Dollar"/>
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	<input type="text" value="4948642.53000000"/>
Exchange rate.	<input type="text"/>
Percentage value compared to net assets of the Fund.	<input type="text" value="5.698552800317"/>

**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.	<input checked="" type="radio"/> Long <input type="radio"/> Short <input type="radio"/> 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:**



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

Is the investment a Restricted Security?

☒ Yes ☐ No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

#### iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

to be paid in-kind.

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

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

and received for loaned securities?

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

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

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

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

a. Name of issuer (if any).

Citibank

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

N/A

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

SRS Distribution Inc.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_086-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

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

Balance

1.00000000

Units

Number of contracts

Description of other units.

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

United States Dollar

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

366234.15000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.421732753659

**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.

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

SRS Distribution Inc.

Title of issue.

SRS Distribution Inc.

At least one of the following other identifiers:

Identifier.

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

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

LX195086

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

LX ID

Custom swap Flag

☒ Yes ☐ No



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

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="365853.66000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="3124.39000000"/>

#### Item C.12. Securities lending.

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

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

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

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

a. Name of issuer (if any).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="VT Topco Inc."/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.

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

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

S\_681-2000\_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.

32783.12000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.037751027508

**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-

Derivative-credit

equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

VT Topco Inc.

Title of issue.

VT Topco 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).

LX196681

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

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

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2025-08-10

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	32793.29000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	153.80000000

**Item C.12. Securities lending.**

- |                                                                                                                      |                                                               |
|----------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| c. Is any portion of this investment on loan                                                                         | <input type="radio"/> Yes <input checked="" type="radio"/> 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 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.

549197.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.632421534451

**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.

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? ☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Burlington Coat Factory Warehouse Corp.

Title of issue.

Burlington Coat Factory Warehouse Corp.

At least one of the following other identifiers:

Identifier.

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

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

LX195667

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

[US0001M](#)

Payments: Floating rate Spread.

[1.35000000](#)

Payment: Floating Rate Reset Dates.

[Month](#)

Payment: Floating Rate 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.

[2028-06-24](#)

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.

550000.00000000

ISO Currency Code.

USD

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

1947.00000000

#### Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

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

a. Name of issuer (if any).

Citibank

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

N/A

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

Allen Media LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_888-2000\_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.

810042.81000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.932795548540

### 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

Derivative-credit



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 Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

used as the practical expedient).

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.	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	<input checked="" type="radio"/> Yes <input type="radio"/> No

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

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-02-10
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	808777.07000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	9353.51000000

#### Item C.12. Securities lending.

- |                                                                                                                      |                                                               |
|----------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| c. Is any portion of this investment on loan by the Fund?                                                            | <input type="radio"/> Yes <input checked="" type="radio"/> No |

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

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

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

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

a. Name of issuer (if any).

Barings Middle Market Clo Ltd.

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

549300NSFWDKJE15UK02

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

Barings Middle Market CLO, Ltd. 2021-I

d. CUSIP (if any).

06761EAA3

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US06761EAA38

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

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

Balance

1000000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

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

1008162.65000000

Exchange rate.

Percentage value compared to net assets

1.160938188100

of the Fund.

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

Payoff profile.

☒ Long ☐ Short ☐ N/A

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

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

ABS-collateralized bond/debt obligation

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

Corporate

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

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

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?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

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

classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### 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.

8.79870000

c. Currently in default? [Y/N]

☐ Yes ☒ No

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

☐ Yes ☒ No



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

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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? ☐ 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.
- c. Title of the issue or description of the investment.
- d. CUSIP (if any).

At least one of the following other identifiers:

- Identifier.
- ISIN

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

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

- Balance
- Units

Description of other units.

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

United States Dollar

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

413560.76000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.476231171015

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

Payoff profile.

☒ Long ☐ Short ☐ N/A

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

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

ABS-mortgage backed security

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

Corporate

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

Report the ISO country code that corresponds to the country where the

UNITED STATES OF AMERICA

issuer is organized.

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

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

Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

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

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

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ☐ Yes ☒ No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

counterparty.

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

c. Tri-party?

☐ Yes ☒ No

d. Repurchase rate.

e. Maturity date.

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

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

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Citibank

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

N/A

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

DexKo Global Inc. TLB

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_243-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

#### 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.

689516.80000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.794005197927

#### 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,

Derivative-credit

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

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

Corporate

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

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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



size for each portion of the position.

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

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

Name of issuer.

DexKo Global Inc. 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

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-09-22

iii. Upfront payments or receipts

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.

2009.11000000

#### Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 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	593996.21000000

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

Exchange rate.

Percentage value compared to net assets of the Fund.

0.684009553196

**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.

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?

☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Acrisure LLC

Title of issue.

Acrisure LLC

At least one of the following other identifiers:

Identifier.

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

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

LX185414

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

LX ID

Custom swap Flag

☒ Yes ☐ 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.

[US0001M](#)

Payments: Floating rate Spread.

[1.35000000](#)

Payment: Floating Rate Reset Dates.

[Month](#)

Payment: Floating Rate Reset Dates Unit.

[1](#)

Payment: Floating Rate Tenor.

[Month](#)

Payment: Floating Rate Tenor Unit.

[1](#)

Payments: Base currency

[United States Dollar](#)

Payments: Amount

[0.00000000](#)

ii. Termination or maturity date.

[2027-02-15](#)

iii. Upfront payments or receipts

Upfront payments.

[0.00000000](#)

ISO Currency Code.

[United States Dollar](#)

Upfront receipts.

[0.00000000](#)

ISO Currency Code.

[United States Dollar](#)

iv. Notional amount.	598484.85000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2244.32000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

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

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

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

a. Name of issuer (if any).	Vcp Clo li Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

500000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

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

506278.15000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.582998822794

**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 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

☐ 1 ☒ 2 ☐ 3 ☐ 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.

2031-04-15

b. Coupon.

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

Floating

ii. Annualized rate.

8.52613000

c. Currently in default? [Y/N]

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

a. Select the category that reflects the

☐ ☐

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

Repurchase    Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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? ☐ 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 not 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 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.	975178.69000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.122955885582

### 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.

Derivative-credit

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

Corporate

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

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

LUXEMBOURG

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

**Item C.6. Is the investment a Restricted 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

e. Is any portion of the interest paid in

☐ 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] ☐ Yes ☐ No

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

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

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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

Swap

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

b. Counterparty.

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

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.

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

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.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-10-01

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.	971351.56000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1704.73000000

**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**

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

**Item C.1. Identification of investment.**

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

At least one of the following other identifiers:

- Identifier. [ISIN](#)
- ISIN [US95003EAL02](#)

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

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

- Balance [1000000.00000000](#)
- Units [Principal amount](#)

Description of other units.

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

United States Dollar

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

1004298.20000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.156488124828

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

Payoff profile.

☒ Long ☐ Short ☐ N/A

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

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

ABS-mortgage backed security

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

Corporate

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

Report the ISO country code that corresponds to the country where the

UNITED STATES OF AMERICA

issuer is organized.

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

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

Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:



a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

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

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

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ☐ Yes ☒ No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

counterparty.

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

c. Tri-party?

☐ Yes ☒ No

d. Repurchase rate.

e. Maturity date.

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

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

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Flatiron Clo Ltd

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

N/A

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

Flatiron CLO 20, Ltd.

d. CUSIP (if any).

33883NAA0

At least one of the following other identifiers:

Identifier.	ISIN
ISIN	US33883NAA00

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

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

Balance	500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	510524.13000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.587888232581

**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.	<input checked="" type="radio"/> Long <input type="radio"/> Short <input type="radio"/> 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	ABS-collateralized bond/debt obligation
--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------	-----------------------------------------

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

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

Corporate

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

used as the practical expedient).

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

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

For debt securities, also provide:

a. Maturity date.

2033-11-20

b. Coupon.

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

Floating

ii. Annualized rate.

7.98088000

c. Currently in default? [Y/N]

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Citibank

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

N/A

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

TGP Holdings III LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_746-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

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

Balance

1.00000000

Units

Number of contracts

Description of other units.

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

United States Dollar

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

513630.82000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.591465705978

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

TGP Holdings III LLC

Title of issue.

TGP Holdings III LLC

At least one of the following other identifiers:

Identifier.

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

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

LX195746

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-06-29
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	512987.02000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	3208.74000000

negative number.

#### Item C.12. Securities lending.

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

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

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

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

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

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

a. Name of issuer (if any).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="Zelis Payments Buyer Inc."/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.	<input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input type="text" value="S_54-2000_1"/>
Description of other unique identifier.	<input type="text" value="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.

997100.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.148199119809

**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.

Derivative-credit

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,

Corporate

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

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

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

UNITED STATES OF AMERICA

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

**Item C.6. Is the investment a Restricted 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

☐ 1 ☒ 2 ☐ 3 ☐ N/A

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase



repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

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

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

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

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

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

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

Swap

b. Counterparty.

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

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

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

Name of issuer.

Zelis Payments Buyer Inc.

Title of issue.

Zelis Payments Buyer Inc.

At least one of the following other identifiers:

Identifier.

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

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

LX192354

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

LX ID

Custom swap Flag

☒ Yes ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2026-09-30

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

1000000.00000000

ISO Currency Code.

USD

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

-400.00000000

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan  
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).

Apex Credit Clo Llc

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

549300PKXRJW5V5VW357

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

Apex Credit Clo 2021, Ltd.

d. CUSIP (if any).

03754DAG8

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US03754DAG88

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

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

Balance

2980000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

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

2421622.50000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.788591739053

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

Payoff profile.

☒ Long ☐ Short ☐ N/A

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

Asset type (short-term investment vehicle

ABS-other

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

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

Corporate

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?

☒ Yes ☐ No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ Yes ☒ No

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

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

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

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

a. Name of issuer (if any).	RUMBLEON, INC.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	RUMBLEON, INC. WARRANTS
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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

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	83468.97000000



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

Exchange rate.

Percentage value compared to net assets of the Fund.

0.096117739329

**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.

Derivative-equity

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

Corporate

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

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security?

☐ Yes ☒ No**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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).

Warrant

b. Counterparty.

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

☐ Put ☒ Call

ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.

☐ Written ☒ Purchased

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

Name of issuer.

RUMBLEON, INC.

Title of issue.

RUMBLEEQ

At least one of the following other identifiers:

Identifier.

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

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

RUMBLEEQ

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

INTERNAL ID

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	1.00000000
v. Exercise price or rate.	33.00000000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-02-28
viii. Delta.	N/A
ix. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-0.33000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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.

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\_315-2000\_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.

211531.66000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.243586867740

#### 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

Derivative-credit

other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 Security?

Is the investment a Restricted Security?

☐ Yes ☒ No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:



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

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

DG Investment Intermediate Holdings 2 Inc.

Title of issue.

DG Investment Intermediate Holdings 2 Inc.

At least one of the following other identifiers:

Identifier.

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

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

LX193315

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

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

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-03-31

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	210554.69000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1195.95000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
-----------------------------------------------------------------------------------------------------------------	---------------------------------------------------------------

- b. Does any portion of this investment represent that is 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.
- 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

- Balance
- Units

Description of other units.

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

United States Dollar

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

245768.25000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.283011622030

**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.

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

MA Financeco. LLC

Title of issue.

MA Financeco. LLC

At least one of the following other identifiers:

Identifier.

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

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

LX185951

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

LX ID

Custom swap Flag

☒ Yes ☐ No



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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2025-06-05

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.	243750.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-114.56000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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).	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

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.

2342254.75000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.697196712786

**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

ABS-other

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

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

Corporate

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting**

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.

Corel Corp.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_794-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

Balance. Indicate whether amount is 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.

541035.45000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.623023194740

**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.

Derivative-credit

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

Corporate

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

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

CANADA (FEDERAL LEVEL)

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

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

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

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



portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ 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 kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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

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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-07-02
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	538678.73000000
ISO Currency Code.	USD

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

2356.72000000

#### Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

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

a. Name of issuer (if any).

Citibank

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

N/A

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

PetSmart LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_365-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

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

Balance

1.00000000

Units

Number of contracts

Description of other units.

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

United States Dollar

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

602142.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.693389744659

**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.

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?

☐ 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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, 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



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

b. Counterparty.

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

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

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

LEI (if any) of counterparty.

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

Name of issuer.

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).	LX192365
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	<input checked="" type="radio"/> Yes <input type="radio"/> No

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

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.

2028-02-11

iii. Upfront payments or receipts

Upfront payments.

0.00000000

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.

1017.00000000

#### Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

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

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

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX196467
Description of other unique identifier.	EXTERNAL IDENTIFIER

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

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

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.	1018220.34000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.172520006177

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

**relevant payoff profile question in Item C.11.**

Payoff profile.

☒ Long ☐ Short ☐ N/A

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

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

Loan

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

Corporate

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

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**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.

6.75000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

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

☐ Yes ☒ No

e. Is any portion of the interest paid in

☐ 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] ☐ Yes ☐ No

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

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

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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 ☐ 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? ☐ 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.

Blackhawk Network 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\_003-2000\_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.	196221.37000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.225956478108

**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.	<input type="radio"/> Long <input type="radio"/> Short <input checked="" type="radio"/> 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:**

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

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

Report the ISO country code that	UNITED STATES OF AMERICA
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corresponds to the country where the issuer is organized.

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

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

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Blackhawk Network Holdings Inc.

Title of issue.

Blackhawk Network 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).

LX171003

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

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

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2025-06-15

iii. Upfront payments or receipts

Upfront payments.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
Upfront receipts.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="197455.47000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="633.84000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ 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).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>

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

KNS Acquisition Corp.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_51-2000\_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.

598503.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.689199295760

**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

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 Security?

Is the investment a Restricted Security?

☐ Yes ☒ No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments



Category.

N/A

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

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.	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	<input checked="" type="radio"/> Yes <input type="radio"/> No

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

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate 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.	-1497.00000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
-----------------------------------------------------------------------------------------------------------------	---------------------------------------------------------------

- b. Does any portion of this investment represent that is 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.
- 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

- Balance
- Units

Description of other units.

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

United States Dollar

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

798088.82000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.919030067850

**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.

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Plaze Inc.

Title of issue.

Plaze Inc.

At least one of the following other identifiers:

Identifier.

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

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

LX189542

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="797753.76000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="335.07000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="WW International Inc."/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.

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

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

S\_859-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

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

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

Balance

1.00000000

Units

Number of contracts

Description of other units.

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

United States Dollar

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

1240353.22000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.428314587761

#### 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-

Derivative-credit

equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

WW International Inc.

Title of issue.

WW International Inc.

At least one of the following other identifiers:

Identifier.

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

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

LX193859

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

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1



Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-04-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1240223.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	145.16000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan	<input type="radio"/> Yes <input checked="" type="radio"/> 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).

Trinitas Clo Ltd

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

5493000JXST1RIX07H55

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

Trinitas Clo VIII, Ltd.

d. CUSIP (if any).

89641FAC8

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US89641FAC86

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

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

Balance

2300000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the

1436057.90000000

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

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

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

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

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

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

Is the investment a Restricted Security? ☒ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

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

☐ Yes ☐ No

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

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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? ☐ 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.

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 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 the investment is denominated.

United States Dollar

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

1648965.69000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.898847611928

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

Payoff profile.

☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

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

Loan

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

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 applicable.

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

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

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

☐ 1 ☐ 2 ☒ 3 ☐ N/A



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

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

For debt securities, also provide:

a. Maturity date.

2026-08-31

b. Coupon.

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

Fixed

ii. Annualized rate.

9.25000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

b. Counterparty.

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

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

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

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

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

**Item C.12. Securities lending.**

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

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

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

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

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Citibank

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

N/A

holding in a fund that is a series of a series trust, report the LEI of the series.

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

Redstone HoldCo 2 LP

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S\_RSH-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.

708126.19000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.815434628494

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

to be paid in-kind.

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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 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.

Redstone HoldCo 2 LP

Title of issue.

Redstone HoldCo 2 LP

At least one of the following other identifiers:

Identifier.

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

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

LX194108

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

LX ID

Custom swap Flag

☒ Yes ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-04-27

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

717391.30000000

ISO Currency Code.

USD

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

-7227.07000000

#### 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? ☐ Yes ☒ No

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

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

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

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

a. Name of issuer (if any).

Madison Park Funding Ltd

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

N/A

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

Madison Park Funding XLVII, Ltd.

d. CUSIP (if any).

55820GAA4

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US55820GAA40

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

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

Balance

600000.00000000

Units

Principal amount

Description of other units.

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

United States Dollar

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

610990.80000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.703579479261

**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

N/A

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

2034-01-19

b. Coupon.

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

Floating

ii. Annualized rate.

7.59388000

c. Currently in default? [Y/N]

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

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

v. Delta (if applicable).

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

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

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.

1011778 B.C. Unlimited Liability Company

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_929-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

195435.85000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.225051921521

### 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

Derivative-credit

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.

CANADA (FEDERAL LEVEL)

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).



**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.	1011778 B.C. Unlimited Liability Company
Title of issue.	1011778 B.C. Unlimited Liability Company
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX183929
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	<input checked="" type="radio"/> Yes <input type="radio"/> No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-11-19
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	197493.74000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	749.48000000

#### Item C.12. Securities lending.

- |                                                                                                                      |                                                               |
|----------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| c. Is any portion of this investment on loan by the Fund?                                                            | <input type="radio"/> Yes <input checked="" type="radio"/> No |

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.

Cornerstone OnDemand 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\_668-2000\_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.

168686.28000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.194248759622

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Cornerstone OnDemand Inc.

Title of issue.

Cornerstone OnDemand Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX193668

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.



Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.

2027-04-22

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

168717.49000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-272.48000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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:

Identifier.	ISIN
ISIN	US55281FAS92

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

2500000.00000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

2542316.13000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.927575110563

**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,

Corporate

registered fund, other). If "other," provide a brief description.

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

☐ 1 ☒ 2 ☐ 3 ☐ N/A

not have a level associated with it (i.e., net asset value used as the practical expedient).

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

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.

9.29143000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

#### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

☐ Repurchase ☐ Reverse repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

[Ocp Clo Ltd](#)

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

[25490028U8Y2XMZW XO46](#)

c. Title of the issue or description of the investment.	<input type="text" value="OCP CLO 2020-20, Ltd."/>
d. CUSIP (if any).	<input type="text" value="670864AA5"/>

At least one of the following other identifiers:

Identifier.	<input type="text" value="ISIN"/>
ISIN	<input type="text" value="US670864AA52"/>

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	<input type="text" value="500000.00000000"/>
Units	<input type="text" value="Principal amount"/>
Description of other units.	<input type="text"/>
Currency. Indicate the currency in which the investment is denominated.	<input type="text" value="United States Dollar"/>
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	<input type="text" value="507132.95000000"/>
Exchange rate.	<input type="text"/>
Percentage value compared to net assets of the Fund.	<input type="text" value="0.583983157974"/>

**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.	<input checked="" type="radio"/> Long <input type="radio"/> Short <input type="radio"/> 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-	<input type="text" value="ABS-collateralized bond/debt obligation"/>
-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------	----------------------------------------------------------------------

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

N/A

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.



**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**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.

7.78388000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="KKR Apple Bidco LLC"/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.	<input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input type="text" value="S_235-2000_1"/>
Description of other unique identifier.	<input type="text" value="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	<input type="text" value="1.00000000"/>
Units	<input type="text" value="Number of contracts"/>
Description of other units.	<input type="text"/>
Currency. Indicate the currency in which the investment is denominated.	<input type="text" value="United States Dollar"/>
Value. Report values in U.S. dollars. If currency of investment is not	<input type="text" value="833629.17000000"/>

denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

0.959956152082

**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.

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?

☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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 are not available).

LX196235

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts	Underlying Performance
-------------------------------	------------------------

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-07-14

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.	833333.34000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1962.50000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.	ICON Luxembourg SARL
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_616-2000\_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.

301536.90000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.347231374155

### 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

Derivative-credit

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.

LUXEMBOURG

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.	ICON Luxembourg SARL
Title of issue.	ICON Luxembourg SARL
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195616
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	<input checked="" type="radio"/> Yes <input type="radio"/> No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-07-03
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	300203.99000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2833.93000000

#### Item C.12. Securities lending.

- |                                                                                                                      |                                                               |
|----------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| c. Is any portion of this investment on loan by the Fund?                                                            | <input type="radio"/> Yes <input checked="" type="radio"/> No |

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.

United Natural Foods 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\_260-2000\_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.

112556.32000000



Exchange rate.

Percentage value compared to net assets of the Fund.

0.129612945093

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

United Natural Foods Inc.

Title of issue.

United Natural Foods 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).

LX176260

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.

2025-10-22

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

112459.04000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-33.73000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300DYNZ2DP16BTD37
c. Title of the issue or description of the investment.	VA Gilbert AZ Subordinated Note Lease-Backed Pass-Through Trust
d. CUSIP (if any).	918470AA3

At least one of the following other identifiers:

Identifier.	ISIN
ISIN	US918470AA36

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

191064.55730000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

261987.72000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.301688967510

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile.

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

ABS-mortgage backed security

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,

Corporate

registered fund, other). If "other," provide a brief description.

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

☐ 1 ☐ 2 ☒ 3 ☐ N/A



not have a level associated with it (i.e., net asset value used as the practical expedient).

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2034-03-15

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

12.99700000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

#### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

☐ Repurchase ☐ Reverse repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

[Atlas Senior Loan Fund Ltd](#)

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

[N/A](#)

c. Title of the issue or description of the investment.

Atlas Senior Loan Fund 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 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 exchange rate used to calculate value.

2400000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.763692596070

#### Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-

ABS-other

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="Asurion LLC"/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.	<input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input type="text" value="S_391-2000_1"/>
Description of other unique identifier.	<input type="text" value="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	<input type="text" value="1.00000000"/>
Units	<input type="text" value="Number of contracts"/>
Description of other units.	<input type="text"/>
Currency. Indicate the currency in which the investment is denominated.	<input type="text" value="United States Dollar"/>
Value. Report values in U.S. dollars. If currency of investment is not	<input type="text" value="195604.32000000"/>

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-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.



**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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 ☐ 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2024-11-03

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar

iv. Notional amount.	197455.47000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-833.26000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Northwoods Capital Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Northwoods Capital 25, Ltd.
d. CUSIP (if any).	66860WAA7

At least one of the following other identifiers:

Identifier.	ISIN

ISIN

US66860WAA71

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

2250000.00000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

2193743.36000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.526180117379

**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.

N/A

**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

☐ 1 ☒ 2 ☐ 3 ☐ 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.

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]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

#### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

☐ ☐



transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase      Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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? ☐ 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.	LogMeIn Inc.
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_343-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	699492.80000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.805492946818

### 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.

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?

☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in

☐ 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] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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

Swap

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

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.

LogMeIn Inc.

Title of issue.

LogMeIn Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX185343

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-08-31

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	699000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-240.41000000

**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? ☐ 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.
- 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 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.	742541.79000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.855065519706

**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.	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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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 ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2027-12-18

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	748465.90000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4936.06000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ 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	N/A

series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

SOCIETY LAS OLAS PREFERRED UNITS - 301 SW 1ST AVE

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

OLASPU

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

4867647.76000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

4867647.76000000

Exchange rate.

Percentage value compared to net assets of the Fund.

5.605284197747

#### 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),

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.

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 Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A



b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

2023-09-23

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

8.90000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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).	<a href="#">Citibank</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.	<a href="#">N/A</a>
c. Title of the issue or description of the investment.	<a href="#">ADMI Corp.</a>
d. CUSIP (if any).	<a href="#">N/A</a>

At least one of the following other identifiers:

Identifier.	<a href="#">Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used</a>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<a href="#">S_710-2000_1</a>
Description of other unique identifier.	<a href="#">INTERNAL IDENTIFIER</a>

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	<a href="#">1.00000000</a>
Units	<a href="#">Number of contracts</a>
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	<a href="#">United States Dollar</a>
Value. Report values in U.S. dollars. If currency of investment is not	<a href="#">807028.22000000</a>

denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

0.929324131847

**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.

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?

☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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

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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-12-23

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
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.	4608.87000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DG Investment Intermediate Holdings 2, Inc.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Convergent Technologies LLC, Second Lien Term Loan
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

LX193317

Description of other unique identifier.

EXTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

999970.31000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

1007470.09000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.160140678539

### 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

Loan

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 Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value**

used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2029-03-30

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

7.50000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

Acrisure LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_04-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is 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.

556978.60000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.641382347079

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No



e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Acrisure LLC

Title of issue.

Acrisure LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX196604

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-02-15
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	558139.53000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	4420.47000000

negative number.

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).
- b. LEI (if any) of 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 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.

250572.50000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.288543901262

**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.

Derivative-credit

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,

Corporate

registered fund, other). If "other," provide a brief description.

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

☐ 1 ☐ 2 ☒ 3 ☐ N/A

not have a level associated with it (i.e., net asset value used as the practical expedient).

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

#### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

☐ Repurchase ☐ Reverse repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Sovos Brands Intermediate Inc.

Title of issue.

Sovos Brands Intermediate Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)



Other identifier (if CUSIP, ISIN, and ticker are not available).

LX195246

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.

250000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
Depreciation shall be reported as a  
negative number.

1197.50000000

**Item C.12. Securities lending.**

a. Does any amount of this investment  
represent reinvestment of cash collateral  
received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment  
represent that is treated as a Fund asset  
and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan  
by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Campus Drv Lease-bckd C

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

Campus Drive Secured Lease-Backed Pass-Through Trust

d. CUSIP (if any).

13467UAA0

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US13467UAA07

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

3688086.52160000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

3632765.22000000

Exchange rate.

Percentage value compared to net assets of the Fund.

4.183269309074

### Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle

ABS-mortgage backed security

(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 Security?

Is the investment a Restricted Security? ☒ Yes ☐ No

#### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

2058-06-15

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

6.91200000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.	MH Sub I LLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which	United States Dollar

the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

249050.75000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.286791547425

**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.

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? ☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely

reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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 are not available).

LX188695

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

[Underlying Performance](#)

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

[Floating](#)

Payments: Floating rate Index.

[US0001M](#)

Payments: Floating rate Spread.

[1.35000000](#)

Payment: Floating Rate Reset Dates.

[Month](#)

Payment: Floating Rate 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.

[2024-09-13](#)

iii. Upfront payments or receipts

Upfront payments.

[0.00000000](#)

ISO Currency Code.

[United States Dollar](#)

Upfront receipts.

[0.00000000](#)

ISO Currency Code.	United States Dollar
iv. Notional amount.	248120.30000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	413.13000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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.
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
-------------	------------------------------------------------------------------------------------------------------

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_100-2000\_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.

122991.05000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.141628939278

#### 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)

Derivative-credit

backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

NETHERLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.



v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	123175.81000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	299.32000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

Magenta Buyer LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_37-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

1.00000000

Units

Number of contracts

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

812836.45000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.936012532783

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Magenta Buyer LLC

Title of issue.

Magenta Buyer LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX194237

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-07-27

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

811821.67000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.

4153.45000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

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.

998750.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.150099158469

**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.

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?

☐ 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

☐ 1 ☒ 2 ☐ 3 ☐ 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]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, 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 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

LEI (if any) of counterparty.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

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).

LX188248

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	1000000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	3750.00000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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.

Charter Next Generation Inc.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_935-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is 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.

499171.60000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.574815356287

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Charter Next Generation Inc.

Title of issue.

Charter Next Generation Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX195935

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2027-12-01

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

497500.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
Depreciation shall be reported as a

-296.02000000

negative number.

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="Connect Finco Sarl"/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.	<input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input type="text" value="S_181-2000_1"/>
Description of other unique identifier.	<input type="text" value="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.

748275.39000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.861667981318

**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.

Derivative-credit

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,

Corporate



registered fund, other). If "other," provide a brief description.

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

LUXEMBOURG

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

☐ 1 ☒ 2 ☐ 3 ☐ N/A

not have a level associated with it (i.e., net asset value used as the practical expedient).

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

#### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

☐ Repurchase ☐ Reverse repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Connect Finco Sarl

Title of issue.

Connect Finco Sarl

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX192181

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2026-12-12

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

746875.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
Depreciation shall be reported as a  
negative number.

-448.31000000

**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).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

SITEL WORLDWIDE CORPORATION TL 1L

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_82-2000\_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.

687428.58000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.791600532030

**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.

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?

☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No



electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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

Swap

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.

SITEL WORLDWIDE CORPORATION TL 1L

Title of issue.

SITEL WORLDWIDE CORPORATION TL 1L

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX196482

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-07-28

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	685714.29000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	5142.86000000

**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? ☐ 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).

Fidelity Government Portfolio

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

549300SHPEJB1OPRCV46

c. Title of the issue or description of the investment.

Fidelity Government Portfolio

d. CUSIP (if any).

316175108

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US3161751082

### 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

18836.92000000

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.

18836.92000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.021691440140

**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.

Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Registered fund

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.

Bausch Health Companies 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\_606-2000\_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.

1005350.03000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.157699347654

**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)

Derivative-credit

backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

CANADA (FEDERAL LEVEL)

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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 type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2025-06-02

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.	1005475.72000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2128.00000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 MORTGAGE - PMG-GREYBOOK RIVERFRON
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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

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.	9751102.38000000
Exchange rate.	

Percentage value compared to net assets of the Fund.

11.22877060463

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile.

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Loan

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

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 Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each



portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2023-10-07

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

1.57000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in

☐ 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 kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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? ☐ 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.
- 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 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.	198946.63000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.229094720143

**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.	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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Ryan Specialty Group LLC

Title of issue.

Ryan Specialty Group LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX189108

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2027-09-01

iii. Upfront payments or receipts



Upfront payments.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
Upfront receipts.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="198500.00000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="116.12000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	<input type="text" value="N/A"/>

series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

VT Topco 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\_680-2000\_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.

187332.11000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.215720152255

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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 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.

VT Topco Inc.

Title of issue.

VT Topco 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).

LX196680

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2025-08-10

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

187390.20000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
Depreciation shall be reported as a  
negative number.

878.86000000

#### 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? ☐ 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.

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

Units



	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	584057.03000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.672564203955

**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.	<input type="radio"/> Long <input type="radio"/> Short <input checked="" type="radio"/> 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:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that	UNITED STATES OF AMERICA
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corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-03-06

iii. Upfront payments or receipts

Upfront payments.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
Upfront receipts.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="581875.00000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="-546.96000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	<input type="text" value="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.	<input type="text" value="549300473BJ7030DKO17"/>

c. Title of the issue or description of the investment.

Baart Programs, Inc.

d. CUSIP (if any).

05518PAF5

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

LX195159

Description of other unique identifier.

EXTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

189393.94000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

188446.97000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.217003956558

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile.

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

Asset type (short-term investment vehicle

Loan

(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 Security?

Is the investment a Restricted Security?

☐ Yes ☒ No

#### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments



Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

#### 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]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Midwest Physician Administrative Services LLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_065-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which	United States Dollar

the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

1153543.71000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.328350087737

**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.

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? ☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely

reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Midwest Physician Administrative Services LLC

Title of issue.

Midwest Physician Administrative Services LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX193065

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.

2028-03-12

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.	1158426.48000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4546.39000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Red Planet Borrower LLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
-------------	------------------------------------------------------------------------------------------------------

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_240-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

498907.50000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.574511234947

#### 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)

Derivative-credit

backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-10-02

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	704.38000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 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.

501562.50000000



Exchange rate.

Percentage value compared to net assets of the Fund.

0.577568569881

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Help/Systems Holdings Inc.

Title of issue.

Help/Systems Holdings Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX195247

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2026-11-19

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

500000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.

1562.50000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

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.

Avison Intermediate Holdings, LLC, First Amendment 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

ION-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

492500.00000000

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.

493632.75000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.568437156813

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile.

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Loan

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted 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

☐ 1 ☐ 2 ☒ 3 ☐ 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.

2025-07-10

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

9.50000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

#### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

☐ ☐

transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase      Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.	Pretium PKG Holdings Inc.
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_568-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.	281382.45000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.324022747387

### 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.

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?

☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in

☐ 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] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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

Swap

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

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.

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

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.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-10-02

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	280701.75000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2084.21000000



**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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.
- 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 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.	75128.10000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.086512905719

**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.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

LUXEMBOURG

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

ICON Luxembourg SARL

Title of issue.

ICON Luxembourg SARL

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX195815

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-07-03

iii. Upfront payments or receipts

Upfront payments.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
Upfront receipts.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="74796.01000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="706.07000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	<input type="text" value="N/A"/>

series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

DG Investment Intermediate Holdings 2 Inc.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN 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 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.

1010063.67000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.163127285974

**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.

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?

☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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 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.

DG Investment Intermediate Holdings 2 Inc.

Title of issue.

DG Investment Intermediate Holdings 2 Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX193314

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-03-31

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

1005398.62000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
Depreciation shall be reported as a  
negative number.

5710.66000000

#### 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? ☐ 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.

Gainwell Acquisition Corp.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_433-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.	299619.38000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.345023275893

**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.	<input type="radio"/> Long <input type="radio"/> Short <input checked="" type="radio"/> 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:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that	UNITED STATES OF AMERICA
----------------------------------	--------------------------

corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**



For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Gainwell Acquisition Corp.

Title of issue.

Gainwell Acquisition Corp.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX189433

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2027-10-01

iii. Upfront payments or receipts

Upfront payments.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
Upfront receipts.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="298500.00000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="447.76000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ 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).	<input type="text" value="Cim Commercial Trust Corp"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="549300X9XL9BLF80OY48"/>

c. Title of the issue or description of the investment.

CIM Commercial Trust Corp.

d. CUSIP (if any).

125525584

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US1255255846

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

240821.00000000

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.

2181838.26000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.512470935410

### 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-

Equity-common

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 Security?**

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.	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

### 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	300093.00000000

denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

0.345568667596

**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.

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? ☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Prestige Brands Inc.

Title of issue.

Prestige Brands Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX195467

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-07-03

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar

iv. Notional amount.	300000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1593.00000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Monroe Capital Mml Clo
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900N1X9F88IDW7908
c. Title of the issue or description of the investment.	Monroe Capital Mml Clo X, Ltd.
d. CUSIP (if any).	61034XAA7

At least one of the following other identifiers:

Identifier.	ISIN

ISIN

US61034XAA72

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

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.

2049745.08000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.360360542261

**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 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

☐ 1 ☒ 2 ☐ 3 ☐ 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.

2031-08-20

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

8.98088000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

#### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

☐ ☐

transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase      Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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? ☐ 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.	Allen Media LLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_883-2000_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.	736402.55000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.847995947984

## 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.

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?

☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in

☐ 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] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information 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

Swap

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

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.

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).

LX196883

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating



Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-02-10

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	735251.88000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	8503.19000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**NPORT-P: Part C: Schedule of Portfolio Investments**

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**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 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.	746808.30000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.859978570580

**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.	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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

CP Atlas Buyer Inc.

Title of issue.

CP Atlas Buyer Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX192222

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2027-11-23

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	748125.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-834.16000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ 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	N/A



series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

Academy Ltd.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_099-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

875758.24000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.008469401598

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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 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.

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

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

872812.50000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
Depreciation shall be reported as a  
negative number.

-1497.51000000

#### 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? ☐ 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.

Autokiniton US 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\_607-2000\_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.	1098540.05000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.265011251113

**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.	<input type="radio"/> Long <input type="radio"/> Short <input checked="" type="radio"/> 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:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that	UNITED STATES OF AMERICA
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corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Autokiniton US Holdings Inc.

Title of issue.

Autokiniton US Holdings Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX193607

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-04-06

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1097168.59000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2071.27000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

c. Title of the issue or description of the investment.

Arches Buyer Inc.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not 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 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.

604553.70000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.696166910257

**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

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 Security?

Is the investment a Restricted Security?

☐ Yes ☒ No

#### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No



f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.	Arches Buyer Inc.
Title of issue.	Arches Buyer Inc.

At least one of the following other identifiers:

Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192925
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	<input checked="" type="radio"/> Yes <input type="radio"/> No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate 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.	606875.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	496.11000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
-----------------------------------------------------------------------------------------------------------------	---------------------------------------------------------------

- b. Does any portion of this investment represent that is 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.
- 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

- Balance
- Units

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

67725.58000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.077988618337

**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.

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? ☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="67640.69000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="423.09000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is 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).	<input type="text" value="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.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="Energy Acquisition LP"/>
d. CUSIP (if any).	<input type="text" value="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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

500000.00000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

472500.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.544101979851

#### 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-

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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "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.

8.59200000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.

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

#### 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.

1284671.23000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.479348486140

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Rough Country LLC TL 1L

Title of issue.

Rough Country LLC TL 1L

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX196465

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-07-26

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

1284671.23000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.

3211.68000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ 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.

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

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

265460.52000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.305688030697

**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.

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?

☐ 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

☐ 1 ☐ 2 ☒ 3 ☐ 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]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, 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 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

LEI (if any) of counterparty.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

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).

LX193563

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-05-17
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	263157.89000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	986.84000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ 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.

Epic Phase 2

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

10257.67300000

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.

10257673.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

11.81210621792

**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.

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 Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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).

Regatta li Funding Lp

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

549300K4VRY4OIWYX443

c. Title of the issue or description of the investment.

Regatta Funding LP 2013-2A

d. CUSIP (if any).

75885XAG4

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US75885XAG43

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

400000.00000000

Units

Principal amount



Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

395925.62000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.455923626911

**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 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "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.

2029-01-15

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

7.07613000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.

McGraw-Hill Education Inc.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_470-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

898570.80000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.034738944585

#### 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)

Derivative-credit

backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

McGraw-Hill Education Inc.

Title of issue.

McGraw-Hill Education Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX196470

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-07-28

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	894736.85000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	12781.32000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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

#### 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.

656559.92000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.756054079075

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

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

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.

656697.83000000



ISO Currency Code.

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.

5014.74000000

#### 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 and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

AP Core Holdings II LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not 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

1.00000000

Units

Number of contracts

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

795716.19000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.916297892865

**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.

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?

☐ 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

☐ 1 ☐ 2 ☒ 3 ☐ 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]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, 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 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 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.

AP Core Holdings II LLC

Title of issue.

AP Core Holdings II LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX196282

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-09-01
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	791100.12000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	16482.57000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**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.

N/A

c. Title of the issue or description of the investment.

First American Treasury Obligations Fund

d. CUSIP (if any).

31846V542

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US31846V5425

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

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.

11.51558146336

**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.

Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Registered fund

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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

☐ Yes ☐ No

kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.
- 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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

- Balance
- Units

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

599253.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.690062949697

**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.

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?

☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Pelican Products Inc.

Title of issue.

Pelican Products 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).

LX172822

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No



1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.

2025-05-01

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.	<input type="text" value="0.00000000"/>
ISO Currency Code.	<input type="text" value="United States Dollar"/>
iv. Notional amount.	<input type="text" value="600000.00000000"/>
ISO Currency Code.	<input type="text" value="USD"/>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	<input type="text" value="2253.00000000"/>

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	<input type="text" value="Citibank"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="Balrog Acquisition Inc."/>
d. CUSIP (if any).	<input type="text" value="N/A"/>

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_969-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

500000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.575769290848

#### 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-

Derivative-credit

equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Balrog Acquisition Inc.

Title of issue.

Balrog Acquisition Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX196969

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	2500.00000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan	<input type="radio"/> Yes <input checked="" type="radio"/> No



by the Fund?

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

Garda World Security Corp.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_422-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

343583.44000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.395649587191

**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.

Derivative-credit

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

CANADA (FEDERAL LEVEL)

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and

economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Garda World Security Corp.

Title of issue.

Garda World Security Corp.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX193422

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

[US0001M](#)

Payments: Floating rate Spread.

[1.35000000](#)

Payment: Floating Rate Reset Dates.

[Month](#)

Payment: Floating Rate Reset Dates Unit.

[1](#)

Payment: Floating Rate Tenor.

[Month](#)

Payment: Floating Rate Tenor Unit.

[1](#)

Payments: Base currency

[United States Dollar](#)

Payments: Amount

[0.00000000](#)

ii. Termination or maturity date.

[2026-10-30](#)

iii. Upfront payments or receipts

Upfront payments.

[0.00000000](#)

ISO Currency Code.

[United States Dollar](#)

Upfront receipts.

[0.00000000](#)

ISO Currency Code.

[United States Dollar](#)

iv. Notional amount.

342598.47000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
Depreciation shall be reported as a negative number.

155.88000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

DIRECTV Financing LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not 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 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.

1110171.69000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.278405533341

### 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

Derivative-credit



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 Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value**

used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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. DIRECTV Financing LLC

Title of issue. DIRECTV Financing LLC

At least one of the following other identifiers:

Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available). LX196261

If other identifier provided, indicate the type of identifier used. LX ID

Custom swap Flag ☒ Yes ☐ No

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. US0001M

Payments: Floating rate Spread. 1.35000000

Payment: Floating Rate Reset Dates. Month

Payment: Floating Rate 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.	4420.07000000

#### Item C.12. Securities lending.

- |                                                                                                                      |                                                               |
|----------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="radio"/> Yes <input checked="" type="radio"/> No |
| c. Is any portion of this investment on loan by the Fund?                                                            | <input type="radio"/> Yes <input checked="" type="radio"/> No |

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

Teneo Holdings LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_075-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

712646.42000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.820639847737

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No



d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Teneo Holdings LLC

Title of issue.

Teneo Holdings LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX181075

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2025-07-12

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

714285.71000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1906.69000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	TransDigm Inc.
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_456-2000_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.

195303.53000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.224899549936

### 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.

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?

☐ 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

☐ 1 ☒ 2 ☐ 3 ☐ 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]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, 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 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 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.

TransDigm Inc.

Title of issue.

TransDigm 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).

LX185456

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	2025-05-30
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.	197493.74000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	706.04000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Redstone HoldCo 2 LP

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

Redstone HoldCo 2 LP

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

LX194111

Description of other unique identifier.

EXTERNAL IDENTIFIER

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

800000.00000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

782000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.900503170886

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile.

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Loan

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2029-04-27

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

8.50000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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

☐ Yes ☒ No

represent reinvestment of cash collateral received for loaned securities?

Yes No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ 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.

TruGreen LP

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_495-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.	249267.40000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.287041028259

**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.	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? ☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

TruGreen LP

Title of issue.

TruGreen LP

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX190495

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2027-11-02

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	248750.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-376.85000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ 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.

CHG Healthcare Services Inc.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_337-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

353887.06000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.407514603153

**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

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 Security?

Is the investment a Restricted Security?

☐ Yes ☒ No

#### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No



f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.	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	<input checked="" type="radio"/> Yes <input type="radio"/> No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="radio"/> Fixed <input type="radio"/> Floating <input checked="" type="radio"/> 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate 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.	2710.59000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
-----------------------------------------------------------------------------------------------------------------	---------------------------------------------------------------

b. Does any portion of this investment represent that is 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).

MedMark Services, Inc.

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

549300473BJ7030DKO17

c. Title of the issue or description of the investment.

MedMark Services, Inc.

d. CUSIP (if any).

05518PAE8

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

LX195158

Description of other unique identifier.

EXTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

378787.88000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report 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.

0.434007913117

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile.

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Loan

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

2028-06-11

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

9.50000000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

☐ Yes ☒ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.

Aramark Intermediate HoldCo Corp.

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used



Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

S\_878-2000\_1

Description of other unique identifier.

INTERNAL IDENTIFIER

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is 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.

196062.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.225772957404

**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)

Derivative-credit

backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

[Citibank](#)

LEI (if any) of counterparty.

[N/A](#)

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN,

and ticker are not available).

Name of issuer.

Aramark Intermediate HoldCo Corp.

Title of issue.

Aramark Intermediate HoldCo Corp.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX173878

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2025-03-11

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	200000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1777.00000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Ivy Hill Middle Market Credit Fund Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Ivy Hill Middle Market Credit Fund XVIII, Ltd.
d. CUSIP (if any).	46600QAA7

At least one of the following other identifiers:

Identifier.	ISIN
ISIN	US46600QAA76

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2000000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1923938.60000000
Exchange rate.	

Percentage value compared to net assets of the Fund.

2.215489526714

**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.

N/A

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each



portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### 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.

7.93375000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in

☐ 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 kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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? ☐ 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.
- 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 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.	953094.65000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.097525261483

**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.	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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

U.S. ANESTHESIA PARTNERS INC. TL

Title of issue.

U.S. ANESTHESIA PARTNERS INC. TL

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX198300

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-09-22

iii. Upfront payments or receipts



Upfront payments.	0.00000000
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.	7352.08000000

#### 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: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Allegro Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	254900E0ZQX4DLP7HF87

series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

Allegro CLO XII, Ltd.

d. CUSIP (if any).

01750UAA1

At least one of the following other identifiers:

Identifier.

ISIN

ISIN

US01750UAA16

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

1000000.00000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

1001716.80000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.153515543133

#### 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),

ABS-collateralized bond/debt obligation

repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**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.

7.23425000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☒ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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?

☐ 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.	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
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not	131336.54000000

denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

0.151239092996

**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.

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? ☐ 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**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).



ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

DexKo Global Inc. Delayed TL

Title of issue.

DexKo Global Inc. Delayed TL

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

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

☒ 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.	<input type="radio"/> Fixed <input checked="" type="radio"/> Floating <input type="radio"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-09-22

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar

iv. Notional amount.	131282.06000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	382.69000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

293750.00000000

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.

290078.13000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.334036158401

### 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

Loan

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 Security?**

Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value**

used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

#### 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]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ Yes ☐ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.



**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment.

City Brewing Company LLC

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not 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 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.

220647.79000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.254084443151

**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.

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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

City Brewing Company LLC

Title of issue.

City Brewing Company LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX193773

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ 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.	US0001M
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-04-05
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	222222.23000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-2685.55000000

negative number.

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	<input type="text" value="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.	<input type="text" value="N/A"/>
c. Title of the issue or description of the investment.	<input type="text" value="LCM 31, Ltd."/>
d. CUSIP (if any).	<input type="text" value="50200UAA4"/>

At least one of the following other identifiers:

Identifier.	<input type="text" value="ISIN"/>
ISIN	<input type="text" value="US50200UAA43"/>

#### 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	<input type="text" value="1250000.00000000"/>
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Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1255954.81000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.446280420581

**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	CAYMAN ISLANDS
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corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "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.

2032-01-20

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

7.21425000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ 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? ☐ 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.

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.

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.

1064480.57000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.225790445820

**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-

Derivative-credit

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

LEI (if any) of counterparty.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

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 ☒ 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

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Payments: Floating rate Index.

Payments: Floating rate Spread.

Payment: Floating Rate Reset Dates.



Payment: Floating Rate 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.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1059843.75000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	4196.98000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Caesars Resort Collection LLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_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
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which	United States Dollar

the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

597213.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.687713810990

**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.

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? ☐ 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely

reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Caesars Resort Collection LLC

Title of issue.

Caesars Resort Collection LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX168784

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ 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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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

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.	213.00000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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.	Cornerstone OnDemand 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\_193-2000\_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.

502461.99000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.578604367320

#### 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)

Derivative-credit

backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 counterparty (including a central counterparty).

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN,

and ticker are not available).

Name of issuer.

Cornerstone OnDemand Inc.

Title of issue.

Cornerstone OnDemand Inc.

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX198193

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.  
Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party.  
Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate 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.	2028-09-21

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.	502617.80000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2357.28000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="radio"/> Yes <input checked="" type="radio"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="radio"/> Yes <input checked="" type="radio"/> No

## NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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)

Ticker (if ISIN is not available).

80349B

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

2000000.00000000

Units

Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

1955915.20000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.252311815326

**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 Security?**

Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each



portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2033-04-20

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

10.13430000

c. Currently in default? [Y/N]

☐ Yes ☒ No

d. Are there any interest payments in

☐ 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 kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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? ☐ 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.
- c. Title of the issue or description of the investment.
- d. CUSIP (if any).

At least one of the following other identifiers:

- |                                                                                                      |                                                                                                                                   |
|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|
| Identifier.                                                                                          | <input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/> |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | <input type="text" value="S_729-2000_1"/>                                                                                         |
| Description of other unique identifier.                                                              | <input type="text" value="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.	235852.94000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.271593760016

**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.	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?

☐ 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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

☐ Yes ☐ No

ii. Contingent convertible? [Y/N]

☐ Yes ☐ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

### Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

☐ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.

☐ 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 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.

Ring Container Technologies Group LLC

Title of issue.

Ring Container Technologies Group LLC

At least one of the following other identifiers:

Identifier.

Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).

LX196729

If other identifier provided, indicate the type of identifier used.

LX ID

Custom swap Flag

☒ Yes ☐ No

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.

US0001M

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

1

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

1

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-08-12

iii. Upfront payments or receipts



Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	235294.12000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1147.06000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ 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:	2021-10-30