UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

FORM NPORT-P

Monthly Portfolio Investments Report

NPORT-P: Filer Information

Filer CIK	0001578987
Filer CCC	*****
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	LIVE TEST
W1411 D-t C0	

Would you like a Return Copy?

Is this an electronic copy of an official filing submitted in paper format?

Submission Contact Information

Name

Phone

E-Mail Address

Notification Information

Notify via Filing Website only?
Series ID

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	ArrowMark Financial Corp.
b. Investment Company Act file number for Registrant: (e.g., 811) 811-22853
c. CIK number of Registrant	0001578987
d. LEI of Registrant	549300IG3L8MH4JMIN52

e. Address and telephone number of Registrant.

Street Address 1 100 Fillmore Street

Street Address 2 Suite 325 City Denver

State, if applicable

Foreign country, if applicable

Zip / Postal Code 80206

Telephone number (303) 398-2929

Item A.2. Information about the Series.

a. Name of Series. ArrowMark Financial Corp.

b. EDGAR series identifier (if any).

c. LEI of Series. 549300IG3L8MH4JMIN52

Item A.3. Reporting period.

a. Date of fiscal year-end.
b. Date as of which information is reported. 2022-06-30

Item A.4. Final filing

Does the Fund anticipate that this will be its final filing on Form N PORT? Ves No

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. 201635124.57

b. Total liabilities. 52974435.65

c. Net assets. 148660688.92

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

b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.

0.00000000

c. Borrowings attributable to amounts 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. 51500000.00000000

 Controlled companies.
 0.00000000

 Other affiliates.
 0.00000000

 Others.
 0.00000000

Amounts payable after one year.

Banks or other financial institutions for borrowings. 0.00000000 Controlled companies. 0.00000000 Other affiliates. 0.00000000 Others. 0.000000000

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. 149622.83000000

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 Switzerland Franc

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. 3.44475000 1 year. 66.87887000 5 years. 1531.58529000 10 years. 2146.11692000 30 years. 0.00000000

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. 344.47515000 1 year. 6687.88720000 5 years. 153158.52949000 10 years. 214611.69255000 30 years. 0.00000000

Currency Metric: 2

ISO Currency code Euro Member Countries

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.

196.3771600
44.12885000
64.39234000
17.43653000
1.00118000

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.
 19637.71635000

 1 year.
 4412.88501000

 5 years.
 6439.23385000

 10 years.
 1743.65285000

 30 years.
 100.11825000

Currency Metric: 3

ISO Currency code United Kingdom Pound

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.
 0.73422000

 1 year.
 345.98586000

 5 years.
 197.14059000

 10 years.
 0.00000000

 30 years.
 0.000000000

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.

73.42192000
34598.58610000
19714.05856000
0.00000000
0.00000000

Currency Metric: 4

ISO Currency code United States Dollar

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.
 18.10056000

 1 year.
 905.25465000

 5 years.
 7827.44297000

 10 years.
 5979.89813000

 30 years.
 0.00000000

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. 1810.05554000 1 year. 90525.46489000 5 years. 782744.29696000 10 years. 597989.81194000 30 years. 0.00000000

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.
 0.000000000

Non-Investment grade.

Maturity period.

 3 month.
 0.00000000

 1 year.
 2439.87607000

 5 years.
 14476.72297000

 10 years.
 7162.43162000

 30 years.
 0.00000000

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:

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. -5.30000000

Monthly total returns of the Fund for each of the preceding three months – Month 2. -3.98000000

Monthly total returns of the Fund for each of the preceding three months – Month 3. 0.30000000

b. Class identification number(s) (if any) of the Class(es) for which returns are reported. C0000000000

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. Commodity 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 0.00000000 Instrument type. Forward 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 Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000 Instrument type. Future 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 0.00000000 Instrument type. Option 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 0.00000000 Instrument type. Swaption Monthly net realized gain(loss) – Month 1 0.00000000Monthly 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 0.00000000

Instrument type. Swap

Monthly net realized gain(loss) – Month 1 0.00000000
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 0.000000000
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 0.00000000
Instrument type. Warrant
Monthly net realized gain(loss) – Month 1 0.00000000 Monthly net relaxed 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 relaxed gain(loss) – Month 2
Monthly net change in unrealized appreciation (or depreciation) – Month 2 0.00000000
Monthly net realized gain(loss) – Month 3 0.00000000 Note the second s
Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000
Instrument type. Other
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 0.00000000
Asset category. Credit 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 1. A second of the second of th
Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000
Instrument type. Forward
Monthly net realized gain(loss) – Month 1 0.00000000 Monthly net charge in approximation (and demonstration). 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
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Monthly net realized gain(loss) – Month 3 0.00000000 Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000
Instrument type. Future
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 0.000000000
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 0.00000000
Instrument type. Option
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 0.00000000
Instrument type. Swaption
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
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Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	
Instrument type. Swap	
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	
Instrument type. Warrant	0.0000000
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	
Instrument type. Other	0.00000000
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
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Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net change in unrealized enpreciation (or demonistion). Monthly	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Asset category. Equity Contracts	0.0000000
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type. Forward	
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type. Future	
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type. Option	
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type. Swaption	
Monthly net realized gain(loss) – Month 1	0.00000000

Monthly net change in unrealized appreciation (or depreciation) – Month 1 0.00000000	
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Monthly net realized gain(loss) – Month 3 0.00000000 0.000000000	
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Instrument type. Swap	
Monthly net realized gain(loss) – Month 1 0.00000000	
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Monthly net realized gain(loss) – Month 3 0.00000000 0.000000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000	
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 0.000000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2 0.00000000	
Monthly net realized gain(loss) – Month 3 0.00000000 0.000000000	
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Instrument type. Other	
Monthly net realized gain(loss) – Month 1 0.00000000	
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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 0.00000000	
Asset category. Foreign Exchange Contracts	
Monthly net realized gain(loss) – Month 1 278578.36000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1 2553374.32000000	
Monthly net realized gain(loss) – Month 2 2273579.53000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2 -3180423.39000000)
Monthly net realized gain(loss) – Month 3 988640.88000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3 940455.38000000	
Instrument type. Forward	
Monthly net realized gain(loss) – Month 1 278578.36000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1 2553374.32000000	
Monthly net realized gain(loss) – Month 2 2273579.53000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2 -3180423.39000000)
Monthly net realized gain(loss) – Month 3 988640.88000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3 940455.38000000	
Instrument type. Future	
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Instrument type. Option	
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Instrument type. Swaption
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Instrument type. Swap
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Instrument type. Warrant
Monthly net realized gain(loss) – Month 1 0.00000000
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Monthly net realized gain(loss) – Month 2 0.00000000
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Monthly net realized gain(loss) – Month 3 0.00000000
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Instrument type. Other
Monthly net realized gain(loss) – Month 1 0.00000000
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Asset category. Interest Rate Contracts
Monthly net realized gain(loss) – Month 1 0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1 0.00000000
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Instrument type. Forward
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Instrument type. Future
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Instrument type. Option
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Instrument type. Swaption
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Monthly net realized gain(loss) – Month 3 0.00000000
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Instrument type. Swap
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Monthly net realized gain(loss) – Month 3 0.00000000 1. June 12.000000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000
Instrument type. Warrant
Monthly net realized gain(loss) – Month 1 0.00000000
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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 0.00000000
Instrument type. Other
Monthly net realized gain(loss) – Month 1 0.00000000
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Monthly net change in unrealized appreciation (or depreciation) – Month 2 0.00000000
Monthly net realized gain(loss) – Month 3 0.00000000
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Asset category. Other 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
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Instrument type. Forward
Monthly net realized gain(loss) – Month 1 0.00000000
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Monthly net realized gain(loss) – Month 2 0.00000000
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Monthly net realized gain(loss) – Month 3 0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000
Instrument type. Future
Monthly net realized gain(loss) – Month 1 0.00000000
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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 0.00000000

Instrument type. Option	
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	0.00000000
Instrument type. Swaption	
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	0.00000000
Instrument type. Swap	
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
Monthly net realized gain(loss) - Month 2	0.00000000
Monthly net change in unrealized 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	0.00000000
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	0.00000000
Instrument type. Other	
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 ${\bf 3}$	0.00000000

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.

Month 1

Monthly net realized gain(loss) – Month 1 -222084.21000000 Monthly net change in unrealized appreciation (or depreciation) – Month 1 0.00000000

Month 2

Monthly net realized gain(loss) – Month 2 -92833.05000000

Monthly net change in unrealized appreciation (or depreciation) – Month 2 0.00000000

Month 3

Monthly net realized gain(loss) – Month 3 -493983.66000000

Monthly net change in unrealized appreciation (or depreciation) – Month 3 -6714232.90000000

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.

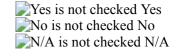
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and

Month 1

distributions).	0.00000000
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0.00000000
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0.00000000
Month 2	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	0.00000000
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0.00000000
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).	0.00000000
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	29865.83000000
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?



0.00000000

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

the series.

NPORT-P: Part C: Schedule of Portfolio Investments

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

N/A

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

Credit Linked

Note d. CUSIP (if any). 00000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2334473316

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.

2000000.00000000 Balance Units Principal amount

Description of other units.

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

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

2079296.08000000

Exchange rate.

1.398685890066

0.95465000

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 pavoff 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- Debt mortgage 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.

JERSEY

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

Item C.6. Is the investment a Restricted 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

~ .	3 T / A	
Category.	NI/A	
Calceol v.		

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

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

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

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

have a level associated with it (i.e., net asset value used as the practical expedient).	O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2029-10-20	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	8.00000000
c. Currently in default? [Y/N]	O Yes O No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes ONO
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes O No
f. For convertible securities, also provide:	

- i. Mandatory convertible? [Y/N] $\,$ $\,$ Yes $\,$ No
- ii. Contingent convertible? [Y/N] Yes No
- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

Item C.10. For repurchase and reverse 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.

© Reverse repurchase repurchase

b. Counterparty.

v. Delta (if applicable).

- 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.

- 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.

Credit Linked Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier.

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

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). FR0014000TK3

Indicate the type of identifier used

Description of other unique identifier.

INTERNAL

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 4238938.50000000
Units Principal amount

Description of other units.

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

Euro Member
Countries

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

4398929.91000000

Exchange rate. 0.95424400

Percentage value compared to net assets of the Fund. 2.959040444355

Item C.3. Indicate payoff profile among the following category	ories (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.

N/A

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

Item C.6. Is the investment a Restricted 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 2 3 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:

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	10.49000000
c. Currently in default? [Y/N]	O Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	O Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing 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] Ves No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to 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

a. Maturity date. 2023-12-20

reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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). 000000000

At least one of the following other identifiers:

Identifier.

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

Indicate the type of identifier used e not available). XS2077547656

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

Indicate the type of identifier used

Description of other unique identifier. INTERNAL

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 4000000.000000000

Units Principal amount

Description of other units.

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

United States

Dollar

N/A

Note

Credit Linked

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

the exchange rate used to calculate value.

3980000.000000000

Exchange rate.

Percentage value compared to net assets of the Fund. 2.677237694049

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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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, poliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribute classification.	' CFR
i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.	ne
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that juthe portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade six portion of the position.	stify treating ses to classify sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuan Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the indoes not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generall Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2027-06-26	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Floating 9.15000000
c. Currently in default? [Y/N]	O Yes O No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes O No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes O No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No	
ii. Contingent convertible? [Y/N] Ves No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denom well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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 agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. 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. Yes No c. Tri-party? 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-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? Ves 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.

Nansa

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 N/A the series. Credit Linked c. Title of the issue or description of the investment. Note 000000000 d. CUSIP (if any).

At least one of the following other identifiers:

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

XS1917950831 Indicate the type of identifier used Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

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

Balance
Units
Principal amount

Description of other units.

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

Currency. Indicate the currency in which the investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Euro Member Countries

6715114.400000000

6715114.400000000

995424400

4517074721491

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.

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

N/A

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

Item C.6. Is the investment a Restricted 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 pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2026-03-01	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	9.40000000
c. Currently in default? [Y/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.	O Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No	
ii. Contingent convertible? [Y/N] O Yes No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to 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? Ves 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). Terra

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

Credit Linked c. Title of the issue or description of the investment. Note

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2392906397

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.

10000000.00000000 Balance 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 9700000.00000000 the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund. 6.524926038261

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.

collateralized bond/debt obligation

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

Item C.6. Is the investment a Restricted 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 2 0 3 have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2029-09-25
- b. Coupon.

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

Floating

ii. Annualized rate.

7.90000000 Yes

c. Currently in default? [Y/N]

No

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

O Yes O

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing 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] O Yes No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN 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. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collat securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responditii.	
Item C.11. For derivatives, also provide:	
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
	? ○ Yes ◉ No
Item C.12. Securities lending.	
Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities.	
Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities.	ties? Yes No
Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securit c. Is any portion of this investment on loan by the Fund? Yes No	ts Part C. A Fund miscellaneous restricted, have not been previously
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities. Is any portion of this investment on loan by the Fund? Yes No NPORT-P: Part C: Schedule of Portfolio Investment For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in may report information for securities in an aggregate amount not exceeding five percent of its total assets as securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not been held for not more than one year prior to the end of the reporting period covered by this report, and have reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement.	ts Part C. A Fund miscellaneous restricted, have not been previously
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities. Is any portion of this investment on loan by the Fund? Yes No NPORT-P: Part C: Schedule of Portfolio Investment For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in may report information for securities in an aggregate amount not exceeding five percent of its total assets as securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not been held for not more than one year prior to the end of the reporting period covered by this report, and have reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement report to shareholders or otherwise made available to the public.	ts Part C. A Fund miscellaneous restricted, have not been previously
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities. Is any portion of this investment on loan by the Fund? Yes No NPORT-P: Part C: Schedule of Portfolio Investment For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in may report information for securities in an aggregate amount not exceeding five percent of its total assets as securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not been held for not more than one year prior to the end of the reporting period covered by this report, and have reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement report to shareholders or otherwise made available to the public. Item C.1. Identification of investment.	Tes? Yes No Yes No No No Yes No
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities. Is any portion of this investment on loan by the Fund? Yes No NPORT-P: Part C: Schedule of Portfolio Investment For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in may report information for securities in an aggregate amount not exceeding five percent of its total assets as a securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not been held for not more than one year prior to the end of the reporting period covered by this report, and have reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement 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	ts Part C. A Fund miscellaneous restricted, have not been previously tt, application, or Salisbury N/A Credit Linked
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities. Is any portion of this investment on loan by the Fund? Yes No NPORT-P: Part C: Schedule of Portfolio Investment For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in may report information for securities in an aggregate amount not exceeding five percent of its total assets as securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not been held for not more than one year prior to the end of the reporting period covered by this report, and have reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement 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.	tes? Yes No Yes No No Yes No No Yes No No No No No Part C. A Fund miscellaneous restricted, have not been previously t, application, or Salisbury N/A

Identifier.

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

Indicate the type of identifier used

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

XS2469855881

Description of other unique identifier.

INTERNAL

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 450000.00000000 Units Principal amount

Description of other units.

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

United Kingdom

Pound

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

5358871.10000000

the exchange rate used to calculate value. Exchange rate.

0.82149018

Percentage value compared to net assets of the Fund.

3.604766760420

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.

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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
Category.	1 N / / TA

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally	010
Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not	
have a level associated with it (i.e., net asset value used as the practical expedient).	N/A

Item C.9. For debt securities

For debt securities, also provide:	
a. Maturity date. 2028-04-17	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	10.00000000

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

 Yes
 No
- 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 Repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. 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.
- Yes
 No c. Tri-party?

- 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? Ves 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).

MSILF Treasury Securities

Portfolio

549300OJY9IZ31SGS926

MSILF Treasury Securities Portfolio

61747C525

At least one of the following other identifiers:

Identifier. ISIN

ISIN US61747C5250

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available). MSUXX

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 689999.99000000

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.

689999.99000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.464144216613

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, r	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 2 0 3 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]	YesNo
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	YesNo
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	YesNo
f. For convertible securities, also provide:	
i. Mandatory convertible? $[Y/N]$ \bigcirc Yes \bigcirc No ii. Contingent convertible? $[Y/N]$ \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominate well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), o identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.	
v. Delta (if applicable).	
Item C.10. For repurchase and reverse repurchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If me securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Item 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 b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Yes c. Is any portion of this investment on loan by the Fund? No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

Premium Green PLC 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, N/A

report the LEI of the series.

5 Year Secured Amortizing Floating c. Title of the issue or description of the investment. Rate Note

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

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

Indicate the type of identifier used

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

Indicate the type of identifier used

INTERNAL 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 4059621.46000000 Principal amount

Units

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund. 2.711023492006

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- Debt mortgage 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-Corporate 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

4030226.20000000

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

Item (C .6.	Is t	he in	nvestment	a I	Restricted	Security?
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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 2 0 3 have a level associated with it (i.e., net asset value used as the practical expedient). N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2024-12-20
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable,

Floating

ii. Annualized rate.

10.80000000 Yes No

c. Currently in default? [Y/N]

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

Yes No

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

Yes
No 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 Repurchase Reverse agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. repurchase

- b. Counterparty.
- i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Question Yes No.
- ii. If N, provide the name and LEI (if any) of counterparty.
- Yes
 No c. Tri-party?
- 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.iiii.

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).

F.N.B.C of La Grange,

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

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

Subordinated Term

Loan

00000000

At least one of the following other identifiers:

Identifier.

d. CUSIP (if any).

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

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

FNBCLAGRANGEINC

INTERNAL

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 700000.000000000 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.

640500.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.430846920361

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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 3 have a level associated with it (i.e., net asset value used as the practical expedient). N/A Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2030-01-01 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, Fixed ii. Annualized rate. 6.38000000 O Yes O c. Currently in default? [Y/N] No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? O Yes O No e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually O Yes O paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 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 agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. 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. Yes
No c. Tri-party? 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-

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? Ves No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Ves 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). Colonnade

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

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

Note

d. CUSIP (if any). 00000000

At least one of the following other identifiers:

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

Other unique identifier (if ticker and ISIN are not available). BCC2QDAB4 Indicate the type of identifier used

Description of other unique identifier. INTERNAL

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.

5000000.00000000 Balance Units Principal amount

Description of other units.

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

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 5149282.71000000

the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund. 3.463782353901

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
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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.

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 • 3
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:

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.40000000
c. Currently in default? [Y/N]	O Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing 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 deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	
c. 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

a. Maturity date. 2029-12-15

reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Resonance

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

9695002OBNIICMSV0B38

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

Credit Linked Note

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN FR0013448883

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 5300000.000000000 Units Principal amount

Description of other units.

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

Euro Member Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the evaluation and to coloulate value.

5481236.98000000

the exchange rate used to calculate value. Exchange rate.

0.95424400

Percentage value compared to net assets of the Fund.

3.687078958008

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.

ABSother

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

Corporate

Item C.5. Country of investment or issuer.

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

FRANCE

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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, p liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1' 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification.	7 CFR
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category. N/A	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in t Instructions to Item C.7 is applicable.	he
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that juthe portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade signature of the position.	stify treating ses to classify e sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuan Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the ideas not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment doe have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2029-10-25	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Floating 7.49000000
	O Yes O
c. Currently in default? [Y/N]	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes ONO
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes ONO
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 denon well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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

agreement" if the Fund is the cash lender and receives collatera. Fund is the cash borrower and posts collateral.	al. Select "reverse repurchase agreement" if the	Reverse repurchase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name	ne of the central counterparty. Yes No	
ii. If N, provide the name and LEI (if any) of counterparty.		
c. Tri-party?		
f. Provide the following information concerning the securities s securities of an issuer are subject to the repurchase agreement, iii.		
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of b. Does any portion of this investment represent that is treated c. Is any portion of this investment on loan by the Fund? 	as a Fund asset and received for loaned securiti	
NPORT-P: Part C: Schedule	of Portfolio Investment	ts
For each investment held by the Fund and its consolidated substance report information for securities in an aggregate amount in securities in Part D in lieu of reporting those securities in Part C been held for not more than one year prior to the end of the repreported by name to the shareholders of the Fund or to any excreport to shareholders or otherwise made available to the public	ot exceeding five percent of its total assets as m C, provided that the securities so listed are not r porting period covered by this report, and have r hange, or set forth in any registration statement	niscellaneous estricted, have not been previously
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 the series.	•	gonquin A
c. Title of the issue or description of the investment.	Gu No	arantee Linked
d. CUSIP (if any).		0000000
At least one of the following other identifiers:		
Identifier.	Other unique identifier (if ticker and ISIN are Indicate the type of identifier used	not available).
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	XS2463544994	
Description of other unique identifier.	INTERNAL	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expressed in number of shapplicable, provide the number of contracts.	ares, principal amount, or other units. For deriv	atives contracts, as
Balance	5	000000.00000000

Principal amount

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.

4997986.66000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.362009618218

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.

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment doe have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2027-05-01	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	8.50000000
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? $[Y/N]$	O Yes No
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	
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 denon well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse purchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Ves No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	

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

Item C.12. Securities lending.

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

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

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

000000000 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2418797986

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.

5000000.00000000 Balance Units Principal amount

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

4913500.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.305177741133

Credit Linked

Note

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

ABSother

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

1 @ Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 0 3 have a level associated with it (i.e., net asset value used as the practical expedient). N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2031-12-08
- b. Coupon.

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

Floating

c. Currently in default? [Y/N]

ii. Annualized rate.

10.00000000 Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer?

Yes
No

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

Yes
No 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 Repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. 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.

Yes
No c. Tri-party?

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.iiii.

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? Ves No

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

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

N/A

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

Fixed Rate Cumulative Perpetual Preferred

Stock, Series A 00000000

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

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

FIDELITYFEDA

INTERNAL

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 4789000.00000000 Units Number of shares

Description of other units.

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

Dollar

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

4669275.00000000

Exchange rate.

Percentage value compared to net assets of the Fund. 3.140894229618

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, Equityderivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABSpreferred mortgage 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-Corporate 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.

does not have a level associated with it (i.e., net asset value used as the practical expedient).	estment
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does n have a level associated with it (i.e., net asset value used as the practical expedient).	0 1 0 ot 2 0 3 0 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	
c. Currently in default? [Y/N]	Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	YesNo
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not 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] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denomin well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Re	epurchase everse chase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	

O Yes No

c. Tri-party?

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-

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? Ves 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). Colonnade

b. LEI (if any) of 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.

At least one of the following other identifiers:

d. CUSIP (if any).

Identifier.

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

Indicate the type of identifier used

Description of other unique identifier.

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

Indicate the type of identifier used

06739GDG1

INTERNAL

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.

10000000.00000000 Balance

Units Principal amount

Description of other units.

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

United States Dollar

9961057.86000000

N/A

Note

Credit Linked

000000000

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

the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

6.700532556633

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. Dong 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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 • 3
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. 2030-04-30
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.00000000
c. Currently in default? [Y/N]	O Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate. e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to 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 may report information for securities in an aggregate amount not exceeding five percent of its total assets as misce securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restribeen held for not more than one year prior to the end of the reporting period covered by this report, and have not be	llaneous cted, have

reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or

Item C.1. Identification of investment.

report to shareholders or otherwise made available to the public.

a. Name of issuer (if any). Elvetia

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

N/A

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

Note 00000000

3000000.00000000

At least one of the following other identifiers:

Identifier. ISIN

Balance

d. CUSIP (if any).

ISIN XS2463129408

Item C.2. Amount of each investment.

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

Units Principal amount Description of other units. Currency. Indicate the currency in which the investment is denominated. Switzerland Franc Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 3095375.27000000 the exchange rate used to calculate value.

Exchange rate. 0.95465000

Percentage value compared to net assets of the Fund. 2.082174711073

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, Structured derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABSnote mortgage 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.

JERSEY

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

Item C.6. Is the investment a Restricted 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 tenstructions to Item C.7 is applicable.	he
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that juthe portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choo the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade supportion of the position.	stify treating ses to classify e sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuar Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the idoes not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment doe 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. 2030-10-20	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	9.25000000
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.	O Yes O No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No	
ii. Contingent convertible? [Y/N] Ves No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denorm well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse ourchase
b. Counterparty.	

i. Cleared by central counterparty? $\lceil Y/N \rceil$ If Y, provide the name of the central counterparty.

600	* *	0	3 T
	Yes		No

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

- 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-

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. N/A

Credit Linked

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier.

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

Indicate the type of identifier used

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

BCC2R3UQ0

Indicate the type of identifier used

Description of other unique identifier.

INTERNAL

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 4000000.000000000

Units Principal amount

Description of other units.

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

United States

Dollar

3993898 07000000

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

the exchange rate used to calculate value.

Exchange rate.

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

Payoff profile.

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

For debt securities, also provide:				
a. Maturity date. 2030-05-05				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Floating 7.20000000			
c. Currently in default? [Y/N]	○ Yes ●No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes O No			
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes O No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No				
iii. Description of the reference instrument, 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:				
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse urchase			
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No				
ii. If N, provide the name and LEI (if any) of counterparty.				
c. Tri-party?				
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				

NPORT-P: Part C: Schedule of Portfolio Investments

Item C.9. For debt securities

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Castelo

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

the series.

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

Note

N/A

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN PTBSRBOM0039

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 4200000.00000000 Principal amount Units

Description of other units.

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

Countries

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

4323485.40000000

Exchange rate. Percentage value compared to net assets of the Fund. 0.95424400 2.908290975515

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, ABSderivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABSother mortgage 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.

PORTUGAL

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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, proliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribute classification.	CFR			
i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A				
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.	ne			
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.				
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the indoes not have a level associated with it (i.e., net asset value used as the practical expedient).				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generall Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2037-08-15				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating			
ii. Annualized rate.	9.00000000			
c. Currently in default? [Y/N]	O Yes O No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes O No			
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes ◎ No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N] Yes No				
ii. Contingent convertible? [Y/N] Yes No				
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denom well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.				

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If 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.

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

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-

- b. Does any portion of this investment represent that is treated as 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).

Premium Green PLC

b. LEI (if any) of 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.

c. The of the issue of description of the investment.

At least one of the following other identifiers:

Identifier. ISIN

Identifier.

d. CUSIP (if any).

ISIN XS2402143692

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

Indicate the type of identifier used

Description of other unique identifier.

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

Rate Note 000000000

5493000S7VTDPDFJCP28

5 Year Secured Amortizing Floating

Indicate the type of identifier used

BPBMN00

SEDOL

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 340000.00000000 Units Principal amount

Description of other units.

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

Euro Member
Countries

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

3369150.55000000

Exchange rate. 0.95424400

Percentage value compared to net assets of the Fund. 2.266335891805

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, once commodity, real estate, other). If "other," provide a brief description.

Structured note

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

Corporate

Item C.5. Country of investment or issuer.

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

IRELAND

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2026-11-10	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	None 9.50000000
c. Currently in default? [Y/N]	© Yes •
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer?	No Yes
[Y/N]	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes ® No
f. For convertible securities, also provide:	
i. Mandatory convertible? $[Y/N]$ \bigcirc Yes \bigcirc No ii. Contingent convertible? $[Y/N]$ \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse purchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Ves No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	

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-

e. Maturity date.

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).

Salisbury

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

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

Credit Linked
Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier.

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

Indicate the type of identifier used

indicate the type of identifier used

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

Indicate the type of identifier used

BBG00PC0D595

Description of other unique identifier. INTERNAL

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 5235794.63000000
Units Principal amount

Description of other units.

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

United Kingdom

Pound

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

the exchange rate used to calculate value.

Exchange rate. 0.82149018

Percentage value compared to net assets of the Fund. 4.028330275815

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,

Debt

5988543.54000000

derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2027-06-16
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

10.50000000

c. Currently in default? [Y/N]	Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actual paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	ly No Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No	
ii. Contingent convertible? [Y/N] Ves No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which der well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not availabentifier (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. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate. e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collatera securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding 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	? O Yes No
c. Is any portion of this investment on loan by the Fund? Yes No	
NPORT-P: Part C: Schedule of Portfolio Investments	5
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Pa may report information for securities in an aggregate amount not exceeding five percent of its total assets as mis securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not respected by not more than one year prior to the end of the reporting period covered by this report, and have not reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, a report to shareholders or otherwise made available to the public.	cellaneous tricted, have t been previously

Item C.1. Identification of investment.

a. Name of issuer (if any).

Raymond James Financial, Inc.

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, RGUZHJ05YTITL6D76949

report the LEI of the series. Fixed/Floating Perpetual Preferred c. Title of the issue or description of the investment. Stock, Series A 754730307 d. CUSIP (if any). At least one of the following other identifiers:

Identifier. ISIN

ISIN US7547303070

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available). RJF

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 80000.00000000 Units Number of shares

Description of other units.

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

Dollar

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

1988000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.337273501449

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, Equityderivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABSpreferred mortgage 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-Corporate

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

classification.	outable t	o eacii
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category. N/A		
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed Instructions to Item C.7 is applicable.	in the	
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund che the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trading portion of the position.	at justify nooses to the sizes	treating classify s it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Gene Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment of have a level associated with it (i.e., net asset value used as the practical expedient).	does not	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, notice). Annualized rate.	one).	
c. Currently in default? [Y/N]		YesNo
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	YesNo
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actual in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	ly paid	O 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 der well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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.	Repu Reve	erse

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?	
f. Provide the following information concerning the securities subject to the repurchase agreement securities of an issuer are subject to the repurchase agreement, those securities may be aggregate 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 loan b. Does any portion of this investment represent that is treated as a Fund asset and received for l c. Is any portion of this investment on loan by the Fund? Yes No	
NPORT-P: Part C: Schedule of Portfolio Inve	estments
For each investment held by the Fund and its consolidated subsidiaries, disclose the information may report information for securities in an aggregate amount not exceeding five percent of its to securities in Part D in lieu of reporting those securities in Part C, provided that the securities so been held for not more than one year prior to the end of the reporting period covered by this reported by name to the shareholders of the Fund or to any exchange, or set forth in any registrar report to shareholders or otherwise made available to the public.	stal assets as miscellaneous listed are not restricted, have ort, and have not been previously
Item C.1. Identification of investment.	
a. Name of issuer (if any).	The Bank of New York Mellon
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	HPFHU0OQ28E4N0NFVK49
c. Title of the issue or description of the investment.d. CUSIP (if any).	GBP/USD FORWARD 000000000
At least one of the following other identifiers:	
Identifier. Ticker (if ISIN is not available) Ticker (if ISIN is not available). N/A	

Identifier.

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

Indicate the type of identifier used

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

Indicate the type of identifier used

2TKDRGDVMHIHFCKB

Description of other unique identifier. INTERNAL

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 -25055.97000000 exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

-0.01685446918

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

Derivativeexchange

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

Category. N/A

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

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

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

does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	0 1 0 t 2 0 3 0 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	
c. Currently in default? [Y/N]	YesNo
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	YesNo
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	YesNo
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 denominate well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), of identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.	
v. Delta (if applicable).	
Item C.10. For repurchase and reverse repurchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If 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?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If me securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Item iii.	

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

Forward

Item C.11. For derivatives, also provide:

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. The Bank of New York Mellon LEI (if any) of counterparty. HPFHU0OQ28E4N0NFVK49

i. Amount and description of currency sold.

Amount of currency sold. -14501535.00000000 Description of currency sold. United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased. 17632271.39000000
Description of currency purchased. United States Dollar

iii. Settlement date. 2022-07-15

iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. -25055.97000000

i. Amount and description of currency sold.

Amount of currency sold. -14501535.00000000 Description of currency sold. United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased. 17632271.39000000
Description of currency purchased. United States Dollar

iii. Settlement date. 2022-07-15

iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. -25055.97000000

Item C.12. Securities lending.

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

Yes
No

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

N/A

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

Credit Linked Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2417922007

Item C.2. Amount of each investment.

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

Balance
Units
Principal amount
Description of other units.

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

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

Exchange rate.

Exchange rate.

Percentage value compared to net assets of the Fund.

800000.0000000000
Principal amount
United Kingdom
Pound
939268.68000000
0.82149018
0.631820481139

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.

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

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

Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the ideas not have a level associated with it (i.e., net asset value used as the practical expedient).	nvestment
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2028-03-20	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Floating 9.75000000
c. Currently in default? [Y/N]	O Yes O No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	© Yes ©
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? $[Y/N]$ \bigcirc Yes \bigcirc No ii. Contingent convertible? $[Y/N]$ \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denor well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse purchase
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?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	

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

Item C.12. Securities lending.

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

Future Ready
Chakra

b. LEI (if any) of 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).

Credit Linked Note

4899250.000000000

d. COSH (II dily).

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2411422053

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 5000000.000000000 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.

Exchange rate.

Percentage value compared to net assets of the Fund. 3.295592153912

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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 0 3 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. 2030-12-15
- b. Coupon.

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

Floating

ii. Annualized rate.

8.00000000 Yes

c. Currently in default? [Y/N]

No

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

O Yes O

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

Yes
No

f. For convertible securities, also provide:

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.	ıse
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?	
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 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 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 previous reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.	usly
Item C.1. Identification of investment.	

The Bank of New York

USD/EUR FORWARD

HPFHU0OQ28E4N0NFVK49

Mellon

000000000

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

d. CUSIP (if any).

a. Name of issuer (if any).

the LEI of the series.

At least one of the following other identifiers:

Identifier. Ticker (if ISIN is not available)

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

Ticker (if ISIN is not available). N/A Other unique identifier (if ticker and ISIN are not available). Identifier. Indicate the type of identifier used Other unique identifier (if ticker and ISIN are not available). 9P6P4JPS1PJ7JE8C Indicate the type of identifier used Description of other unique identifier. **INTERNAL**

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.

1.00000000 Balance Number of Units contracts

Description of other units.

United States Currency. Indicate the currency in which the investment is denominated. Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide -155894.36000000 the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund. -0.10486589368

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. O 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, Derivativederivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS- foreign mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABSexchange 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-Corporate

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 classificate categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treat the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to class the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.	ating issify
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2	1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	
c. Currently in default? LY/N1	Yes No
	Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid	Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, a 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. © Repurch 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. \bigcirc Yes \bigcirc No	

c. Tri-party?	
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement securities of an issuer are subject to the repurchase agreement, those securities may be aggregate iii.	
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from amon (forward, future, option, swaption, swap (including but not limited to total return swaps, credit d 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. The Bank of New York Mellon	
LEI (if any) of counterparty. HPFHU0OQ28E4N0NFVK49	
i. Amount and description of currency sold.	
Amount of currency sold35171052.00000000	
Description of currency sold. Euro Member Countries	
ii. Amount and description of currency purchased.	
Amount of currency purchased.	36737922.37000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-07-15
iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	155894.36000000
i. Amount and description of currency sold.	
Amount of currency sold35171052.00000000	
Description of currency sold. Euro Member Countries	
ii. Amount and description of currency purchased.	
Amount of currency purchased.	36737922.37000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-07-15
iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	155894.36000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loan	ned securities? Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for le	
c. Is any portion of this investment on loan by the Fund? • Yes • No	
NPORT-P: Part C: Schedule of Portfolio Inve	estments

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

Item C.1. Identification of investment.

report to shareholders or otherwise made available to the public.

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

a. Name of issuer (if any). Syntotta b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of N/A the series. Credit Linked c. Title of the issue or description of the investment. Note 00000000 d. CUSIP (if any). At least one of the following other identifiers: Other unique identifier (if ticker and ISIN are not available). Identifier. Indicate the type of identifier used Other unique identifier (if ticker and ISIN are not available). MARSHALLTWOHLDSLTDSERD Indicate the type of identifier used Description of other unique identifier. **INTERNAL** 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 1998606.94000000 Balance

applicable, provide the number of contracts.

Units Principal amount Description of other units. Euro Member Currency. Indicate the currency in which the investment is denominated. Countries Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 2047315.24000000 the exchange rate used to calculate value. Exchange rate. 0.95424400 1.377173249278 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- Debt mortgage 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-Corporate 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.

N/A

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

Item C.6. Is the investment a Restricted 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 attribut classification.	able to each
i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in t Instructions to Item C.7 is applicable.	he
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that jut the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade si portion of the position.	stify treating ses to classify e sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuan Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the indoes not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2037-11-04	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Floating 8.70000000
c. Currently in default? [Y/N]	O Yes O
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	No Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Ves 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 denoming well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
	Repurchase Reverse

- 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.
- 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).

Premium Green PLC

5493000S7VTDPDFJCP28

5 Year Secured Amortizing Floating Rate Note 000000000

At least one of the following other identifiers:

Identifier, ISIN

ISIN XS2357747554

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 3449680.88000000
Units Principal amount

Description of other units.

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

Euro Member Countries

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

3538571.40000000

Exchange rate. 0.95424400
Percentage value compared to net assets of the Fund. 2.380300687227

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.

Structured note

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

Corporate

Item C.5. Country of investment or issuer.

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

IRELAND

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 0 3 have a level associated with it (i.e., net asset value used as the practical expedient).

For debt securities, also provide:	
a. Maturity date. 2026-06-29	
b. Coupon.	
i. Select the 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.	O Yes O No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No	
iii. Description of the reference instrument, 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse urchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
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	

NPORT-P: Part C: Schedule of Portfolio Investments

Item C.9. For debt securities

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

Item C.1. Identification of investment.

TransPecos Finanical a. Name of issuer (if any).

Corp. 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.

Senior Term Loan

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

000000000

d. CUSIP (if any).

At least one of the following other identifiers:

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

Indicate the type of identifier used

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

Indicate the type of identifier used

TRANSPECOS

Description of other unique identifier. **INTERNAL**

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 4000000.000000000 Units Principal amount

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

3900000.000000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.623423871053

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- Debt mortgage 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-Corporate 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, proliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribute classification.	CFR
i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.	ne
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple of categories only in the following circumstances: (1) if portions of the position have differing liquidity features that just the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size portion of the position.	stify treating es to classify sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the indoes not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2028-10-01	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	9.00000000
c. Currently in default? [Y/N]	O Yes ONO
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer?	O Yes O No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes O No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No	

iii. Description of the reference instrument, 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
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Reverse
Fund is the cash borrower and posts collateral.	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.

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? Ves 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.

N/A

Note

Credit Linked

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

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

d. CUSIP (if any). 251541AR9

At least one of the following other identifiers:

Identifier. ISIN

the series.

ISIN US251541AR95

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.

7518050.44000000 Balance Units Principal amount

Description of other units.

United States Currency. Indicate the currency in which the investment is denominated. Dollar

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

7157559.92000000

Exchange rate.

Percentage value compared to net assets of the Fund.

4.814695782724

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

other

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

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 0 Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 0 3 have a level associated with it (i.e., net asset value used as the practical expedient). N/A Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2028-04-30 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, Floating none). ii. Annualized rate. 10.00000000 Yes No c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? Yes No [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 O Yes No 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: Repurchase a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. 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. Yes
No c. Tri-party? 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-

Item C.11. For derivatives, also provide:

iii.

Item C.12. Securities lending.

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

the series.

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

Credit Linked
Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

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

Indicate the type of identifier used

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

GOLDSACH

Indicate the type of identifier used

Description of other unique identifier. INTERNAL

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 10995000.000000000

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 10736067.75000000

the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund. 7.221860619640

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-

Debt

mortgage 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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 3 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. 2025-09-24
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

8.39000000

O Yes O

ii. Annualized rate.

c. Currently in default? [Y/N]

	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes O No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse purchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. 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 of may report information for securities in an aggregate amount not exceeding five percent of its total assets as misce securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restribeen held for not more than one year prior to the end of the reporting period covered by this report, and have not be reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, appropriate to the shareholders of the Fund or to any exchange, or set forth in any registration statement.	llaneous cted, have een previously

Item C.1. Identification of investment.

report to shareholders or otherwise made available to the public.

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

the series. Credit Linked c. Title of the issue or description of the investment. Note 00000000 d. CUSIP (if any). At least one of the following other identifiers: Other unique identifier (if ticker and ISIN are not available). Identifier. Indicate the type of identifier used Other unique identifier (if ticker and ISIN are not available). 06739GDD8 Indicate the type of identifier used Description of other unique identifier. **INTERNAL** 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 6000000.00000000 Units Principal amount Description of other units. United States Currency. Indicate the currency in which the investment is denominated. Dollar Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 6134367.18000000 the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. 4.126421870210 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 ABS-

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

mortgage

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 attriclassification.	butable to each
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category. N/A	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed Instructions to Item C.7 is applicable.	in the
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated tradiportion of the position.	it justify treating nooses to classify the sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment of have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2028-04-30	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.88000000
c. Currently in default? [Y/N]	Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes O No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actual paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	ly O Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Ves 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 der well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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

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-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? Ves 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). Resonance b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of N/A the series. Credit Linked c. Title of the issue or description of the investment. Note 00000000 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.

b. Counterparty.

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

Indicate the type of identifier used

RESONANCE

INTERNAL

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 1772849.10000000
Units Principal amount

Description of other units.

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

Euro Member
Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 1828828.19000000

the exchange rate used to calculate value.

Exchange rate.

0.95424400

Percentage value compared to net assets of the Fund. 1.230202956333

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.

UNITED STATES OF AMERICA

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

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment do have a level associated with it (i.e., net asset value used as the practical expedient).	es not 2 0 3 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2028-10-05	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	8.00000000
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	© Yes ◉ No
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	No Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No	
ii. Contingent convertible? [Y/N] O Yes No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

American Capital a. Name of issuer (if any). Bancorp

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

of the series.

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

Loan d. CUSIP (if any). 00000000

At least one of the following other identifiers:

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

Indicate the type of identifier used

AMERICANCAPBANCORP

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

Indicate the type of identifier used

Description of other unique identifier. **INTERNAL**

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 7000000.00000000 Units Principal amount

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

6982500.000000000

Exchange rate.

Percentage value compared to net assets of the Fund.

4.696937738367

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- Debt mortgage 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-Corporate 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? Ves No

Item C.7.

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

Category. N/A

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

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2028-04-01
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

9.00000000

c. Currently in default? [Y/N]

O Yes No

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

O Yes O No

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

O Yes ONO

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] O 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 well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN 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" 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	s No
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in iti.	
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 b. Does any portion of this investment represent that is treated as a Fund asset and received for loan c. Is any portion of this investment on loan by the Fund? Yes No	
NPORT-P: Part C: Schedule of Portfolio Inves	tments
For each investment held by the Fund and its consolidated subsidiaries, disclose the information remay report information for securities in an aggregate amount not exceeding five percent of its total securities in Part D in lieu of reporting those securities in Part C, provided that the securities so list been held for not more than one year prior to the end of the reporting period covered by this report, reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration report to shareholders or otherwise made available to the public.	assets as miscellaneous ted are not restricted, have , and have not been previously
Item C.1. Identification of investment.	
a. Name of issuer (if any). b. LEL (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the	Equity Bancshares 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.	349300BPQ2EJNU4WF094
c. Title of the issue or description of the investment.d. CUSIP (if any).	Subordinated Term Loan 29460XAC3

Identifier. ISIN ISIN US29460XAC39

At least one of the following other identifiers:

Item C.2. Amount of each investment.

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

Balance 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.

5050000.000000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.396997576620

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.

Structured note

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2030-06-30	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	7.00000000
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] Ves No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted used as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No	

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

O Yes No

c. Tri-party?

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-

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? Ves 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). Start

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

the series.

Credit Linked c. Title of the issue or description of the investment. Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

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

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

STANDARDCHRTBNK Indicate the type of identifier used

Description of other unique identifier. **INTERNAL**

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.

5000000.00000000 Balance Units Principal amount

Description of other units.

United States Currency. Indicate the currency in which the investment is denominated. Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 4909750.000000000

the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund. 3.302655218180

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. Dong 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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 0 3 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. 2025-06-16
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	10.00000000
c. Currently in default? [Y/N]	O Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes No
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O 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 denoted as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate. e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to 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 of may report information for securities in an aggregate amount not exceeding five percent of its total assets as misce securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restribeen held for not more than one year prior to the end of the reporting period covered by this report, and have not be	llaneous cted, have

reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or

Item C.1. Identification of investment.

report to shareholders or otherwise made available to the public.

a. Name of issuer (if any).

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

e 894500G461D1F4W8Z612

Pymes Magdalena

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

Credit Linked Note 0000000000

d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN ES0305424014

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 4722409.80000000
Units Principal amount

Description of other units.

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

Euro Member
Countries

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

Exchange rate.

0.95424400

Percentage value compared to net assets of the Fund.

3.253721878420

4837005.36000000

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.

SPAIN

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

i. Highly Liquid Investments

III. Less Liquid investments	
iv. Illiquid Investments	
Category. N/A	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable.	1 the
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multip categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund cho the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position.	justify treating boses to classify the sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursus Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment dehave 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. 2052-12-20	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Floating 8.00000000
c. Currently in default? [Y/N]	© Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	© Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	y
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse repurchase
b. Counterparty.	

i. Cleared by central counterparty? $\lceil Y/N \rceil$ If Y, provide the name of the central counterparty.

ii. Moderately Liquid Investments

_		-	
nema.	T 7	(SEE SA	T A
V	Yes	W 3	No

ii. If N, provide the name and LEI (if any) of counterpar	ii. I	If N.	provide the	name and	LEI (if a	anv) of	counterpart
---	-------	-------	-------------	----------	-----------	---------	-------------

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

Credit Linked
Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2403517738

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.

Exchange rate.

Percentage value compared to net assets of the Fund.

7189031.03000000

4.835865542012

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.

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

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

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

1. C	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.88000000
c. Currently in default? [Y/N]	O Yes O No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes No
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O 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 denot well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse epurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. 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

For debt securities, also provide:

a. Maturity date. 2029-11-30

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

Item C.1. Identification of investment.

a. Name of issuer (if any). **CRAFT**

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

N/A

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

Credit Linked

Note

25155KAV7 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2387450047

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 3200000.00000000 Units Principal amount

Description of other units.

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

Dollar

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

3040000.000000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.044925273846

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

other

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

Corporate

Item C.5. Country of investment or issuer.

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

GERMANY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 • 3
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. 2031-02-21
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	8.50000000
c. Currently in default? [Y/N]	O Yes ONO
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	O Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	O Yes No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N] $\,\,$ Yes $\,$ No
- ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc 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, ragreement" if the Fund is the cash lender and receives collatera Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase		
b. Counterparty.			
i. Cleared by central counterparty? [Y/N] If Y, provide the name	e of the central counterparty. Yes N	o	
ii. If N, provide the name and LEI (if any) of counterparty.			
c. Tri-party?			
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning the securities susecurities of an issuer are subject to the repurchase agreement, tiii.			
Item C.11. For derivatives, also provide:			
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of	of cash collateral received for loaned secur	rities? Ves No	
b. Does any portion of this investment represent that is treated a	as a Fund asset and received for loaned see	curities? Yes No	
c. Is any portion of this investment on loan by the Fund? \bigcirc Yes	s No		
NPORT-P: Part C: Schedule o	of Portfolio Investm	ents	
For each investment held by the Fund and its consolidated subs may report information for securities in an aggregate amount no securities in Part D in lieu of reporting those securities in Part C been held for not more than one year prior to the end of the reported by name to the shareholders of the Fund or to any excl report to shareholders or otherwise made available to the public	ot exceeding five percent of its total assets C, provided that the securities so listed are orting period covered by this report, and hange, or set forth in any registration state	as miscellaneous not restricted, have have not been previously	
Item C.1. Identification of investment.			
a. Name of issuer (if any).		Tulsa Valley Bancshares	
b. LEI (if any) of issuer. In the case of a holding in a fund that i of the series.	s a series of a series trust, report the LEI	N/A	
c. Title of the issue or description of the investment.		Subordinated Term Loan	
d. CUSIP (if any).		000000000	
At least one of the following other identifiers:			
Identifier.	Other unique identifier (if ticker and ISI Indicate the type of identifier used	N are not available).	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	TLSAVLY		
Description of other unique identifier. INTERNAL			
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.

1700000.000000000Balance

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.

Exchange rate.

Percentage value compared to net assets of the Fund. 1.046342520877

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.

UNITED STATES OF AMERICA

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

Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the ideas not have a level associated with it (i.e., net asset value used as the practical expedient).	investment
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2028-12-31	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Fixed 6.38000000
c. Currently in default? [Y/N]	O Yes
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	No Yes No
e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? $[Y/N]$ \bigcirc Yes \bigcirc No ii. Contingent convertible? $[Y/N]$ \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denor well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse purchase
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?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	

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

Item C.12. Securities lending.

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

d. CUSIP (if any).

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

At 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.

Fidelity Federal Bancorp

N/A

Fixed Rate Cumulative Perpetual Preferred

Stock, Series B

00000000

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

Indicate the type of identifier used

FIDELITYFEDB

INTERNAL

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 200000.00000000

Number of shares Units

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

195000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

0.131171193552

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, Equityderivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABSpreferred mortgage 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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 $2 \bigcirc 3$ 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]

YesNo

Yes

YesNo

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

n kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	actually paid Yes No
For convertible securities, also provide:	
. Mandatory convertible? [Y/N] Yes No	
i. Contingent convertible? [Y/N] Ves No	
i. Description of the reference instrument, including the name of issuer, title of issue, and currency in white vell as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not dentifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.	
7. Delta (if applicable).	
tem 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 Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
. Counterparty.	
. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No)
. If N, provide the name and LEI (if any) of counterparty.	
e. Tri-party?	
Provide the following information concerning the securities subject to the repurchase agreement (i.e., concecurities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responsi.	
tem C.11. For derivatives, also provide:	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned security. Does any portion of this investment represent that is treated as a Fund asset and received for loaned security. Is any portion of this investment on loan by the Fund? Yes No	
NPORT-P: Part C: Schedule of Portfolio Investme	ents
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested may report information for securities in an aggregate amount not exceeding five percent of its total assets recurities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are reported for not more than one year prior to the end of the reporting period covered by this report, and have perfected by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement to shareholders or otherwise made available to the public.	as miscellaneous not restricted, have ave not been previously
tem C.1. Identification of investment.	
a. Name of issuer (if any).	Muskoka
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of he series.	f _{N/A}
Title of the issue or description of the investment	Guarantee Linked

Note

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

d. CUSIP (if any).

At least one of the following other identifiers:

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

Indicate the type of identifier used

Identifier.

Description of other unique identifier.

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

Indicate the type of identifier used

MARSHALLTWOHLDSLIMITED

INTERNAL

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.

4002400.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.692305564488

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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 Instructions to Item C.7 is applicable.	the
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that just the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choos the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade suportion of the position.	ustify treating ses to classify e sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuan Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the ideas not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2024-09-10	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	3.80000000 • Yes •
c. Currently in default? [Y/N]	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$	© Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing 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 denor well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse purchase
b. Counterparty.	

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No				
ii. If N, provide the name and LEI (if any) of counterparty.				
c. Tri-party?				
f. Provide the following information concerning the securities su securities of an issuer are subject to the repurchase agreement, thiii.				
Item C.11. For derivatives, also provide:				
Item C.12. Securities lending.				
 a. Does any amount of this investment represent reinvestment of b. Does any portion of this investment represent that is treated at c. Is any portion of this investment on loan by the Fund? Yes 	s a Fund asset and received for loaned securi			
NPORT-P: Part C: Schedule o	f Portfolio Investmen	nts		
For each investment held by the Fund and its consolidated substimated report information for securities in an aggregate amount not securities in Part D in lieu of reporting those securities in Part C been held for not more than one year prior to the end of the reported by name to the shareholders of the Fund or to any excharge report to shareholders or otherwise made available to the public	at exceeding five percent of its total assets as to provided that the securities so listed are not porting period covered by this report, and have lange, or set forth in any registration statement	miscellaneous restricted, have not been previously		
Item C.1. Identification of investment.				
a. Name of issuer (if any).		Salisbury		
b. LEI (if any) of issuer. In the case of a holding in a fund that is the series.	s a series of a series trust, report the LEI of	N/A		
	s a series of a series trust, report the LEI of	N/A Credit Linked		
the series.	s a series of a series trust, report the LEI of	N/A		
the series. c. Title of the issue or description of the investment.	s a series of a series trust, report the LEI of	N/A Credit Linked Note		
the series. c. Title of the issue or description of the investment. d. CUSIP (if any).	Other unique identifier (if ticker and ISIN a Indicate the type of identifier used	N/A Credit Linked Note 000000000		
the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers:	Other unique identifier (if ticker and ISIN a	N/A Credit Linked Note 000000000		
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).	Other unique identifier (if ticker and ISIN a Indicate the type of identifier used	N/A Credit Linked Note 000000000		
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	Other unique identifier (if ticker and ISIN a Indicate the type of identifier used XS1527138355	N/A Credit Linked Note 000000000		
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.	Other unique identifier (if ticker and ISIN a Indicate the type of identifier used XS1527138355 INTERNAL	N/A Credit Linked Note 0000000000 re not available).		
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 sha	Other unique identifier (if ticker and ISIN a Indicate the type of identifier used XS1527138355 INTERNAL	N/A Credit Linked Note 0000000000 re not available).		
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 sha applicable, provide the number of contracts. Balance Units	Other unique identifier (if ticker and ISIN a Indicate the type of identifier used XS1527138355 INTERNAL res, principal amount, or other units. For deri	N/A Credit Linked Note 000000000 re not available).		
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 sha applicable, provide the number of contracts. Balance Units Description of other units.	Other unique identifier (if ticker and ISIN a Indicate the type of identifier used XS1527138355 INTERNAL ares, principal amount, or other units. For derivative description of the content of the conten	N/A Credit Linked Note 000000000 re not available). ivatives contracts, as 1959644.64000000 Principal amount United Kingdom		

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.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2027-06-16	
b. Coupon.	
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually 	Floating 12.10000000 Yes N Yes N Yes N
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 denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse purchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii.	
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. 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).

The Bank of New York

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

HPFHU0OQ28E4N0NFVK49

the LEI of the series.

CHF/USD FORWARD

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

000000000

d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available). N/A

Identifier.

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

Indicate the type of identifier used

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

Indicate the type of identifier used

CJVE9K7CSCKGSFIS

Description of other unique identifier. INTERNAL

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.

-218858.18000000

Exchange rate.

Percentage value compared to net assets of the Fund. -0.14721994199

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. O Long Short N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED

O No

Yes

O No

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

Item (C .6.	Is	the	investment	a i	Restricted	Security?
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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 2 0 3 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]

 No

 Yes

 Yes

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

- ii. Contingent convertible? [Y/N] O 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 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.

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).

Forward

b. Counterparty.

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

Counterparty Record: 1

Name of counterparty. The Bank of New York Mellon LEI (if any) of counterparty. HPFHU0OQ28E4N0NFVK49

i. Amount and description of currency sold.

Amount of currency sold. -5000000.00000000

Description of currency sold. Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased. 5023510.03000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-07-15

iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. -218858.18000000

i. Amount and description of currency sold.

Amount of currency sold. -5000000.00000000

Description of currency sold. Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased. 5023510.03000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-07-15

iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. -218858.18000000

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Ves 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 N/A LEI of the series.

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

Preferred Shares 00000000 d. CUSIP (if any).

At least one of the following other identifiers:

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

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

Indicate the type of identifier used

Description of other unique identifier. **INTERNAL**

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.

COMFUND18LLC

Balance 20260000.00000000 Units Principal amount

Description of other units.

Exchange rate.

United States Dollar Currency. Indicate the currency in which the investment is denominated.

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

Percentage value compared to net assets of the Fund. 11.28836286305

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- Debt mortgage 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-

Corporate

16781358.00000000

Community Funding 2018,

LLC

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2028-07-15
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

8.50000000 O Yes O

c. Currently in default? [Y/N]

No

Floating

Yes

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

No

e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not act paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	tually
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN 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. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collar securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responditii.	
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	s? • Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securi	ties? Ves No
c. Is any portion of this investment on loan by the Fund? Yes No	
NPORT-P: Part C: Schedule of Portfolio Investmen	its
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in may report information for securities in an aggregate amount not exceeding five percent of its total assets as securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not been held for not more than one year prior to the end of the reporting period covered by this report, and have reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statemer report to shareholders or otherwise made available to the public.	miscellaneous restricted, have not been previously
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.	Nightingale LF N/A
a Title of the issue on description of the investment	Credit Linked

Note

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

d. CUSIP (if any). 00000000

At least one of the following other identifiers:

Identifier, ISIN

ISIN XS2368738899

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.

2000000.00000000 Balance Units Principal amount

Description of other units.

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

Pound

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

the exchange rate used to calculate value.

0.82149018

2381525.72000000

Exchange rate.

1.601987544455

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

Percentage value compared to net assets of the Fund.

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS- Debt mortgage 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-Corporate 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 KINGDOM OF **GREAT BRITAIN AND** NORTHERN IRELAND

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 Instructions to Item C.7 is applicable.	n the
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multip categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund cho the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position.	justify treating coses to classify the sizes it
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment dehave a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date. 2028-04-01	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	10.75000000 • Yes • No
c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer?	
[Y/N]	O Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	y O Yes O No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N] Yes No	
ii. Contingent convertible? [Y/N] ○ Yes ○ No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denwell as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	

- 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? Ves 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).

U.S. Capital Funding I,

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.

Note

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

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

Indicate the type of identifier used 903345AA4

Description of other unique identifier. INTERNAL

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 470000.00000000 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.

Exchange rate.

Percentage value compared to net assets of the Fund. 0.774582714748

1151500.00000000

Item C.3. Indicate payoff profile among the following category	ories (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.

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment 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 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

a. Maturity date. 2034-05-01	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	4.94000000
c. Currently in default? [Y/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.	O Yes O No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	
ii. Contingent convertible? [Y/N] Ves No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denon well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available 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:	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the	Repurchase Reverse ourchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No	
ii. If N, provide the name and LEI (if any) of counterparty.	
c. Tri-party?	
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). I securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to liii.	
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?	es No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	
c. Is any portion of this investment on loan by the Fund? Yes No	2.0
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

For debt securities, also provide:

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: ArrowMark Financial Corp.

By (Signature): Patrick J. Farrell Name: Patrick J. Farrell

Title: Chief Financial Officer

Date: 2022-08-26