

US SEC Filing Announcement for the Vanguard® Exchange Traded Funds



1 September 2020

Vanguard Investments Australia Ltd announces the following:

ETF	ASX CODE	ANNOUNCEMENT
Vanguard® US Total Market Shares Index ETF	VTS	US SEC Filing of Form N-PORT

The Vanguard Group, Inc. in the US has completed and filed Form N-PORT (monthly portfolio investments report filed on Form N-PORT) for Registered Investment Companies with the Securities and Exchange Commission (SEC) in the US as part of the regulatory requirements of the SEC.

Further details of the SEC requirements for this filing are available at:

https://www.sec.gov/files/formn-port.pdf

Further Information

If you have any queries on Vanguard ETFs, please visit vanguard.com.au

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UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

FORM NPORT-P Monthly Portfolio Investments Report

NPORT-P: Filer Information

Filer CIK	0000036405
Filer CCC	******
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	© LIVE © TEST
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	S000002848
Class (Contract) ID	C000007807
Class (Contract) ID	C000007805
Class (Contract) ID	C000007806
Class (Contract) ID	C000170276
Class (Contract) ID	C000007808
Class (Contract) ID	C000155407
NPORT-P: Part A: Genera	al Information
Item A.1. Information about the Registra a. Name of Registrant	NANGUARD INDEX FUNDS
b. Investment Company Act file number for Registrant: (e.g., 811)	811-02652
c. CIK number of Registrant	0000036405
d. LEI of Registrant	549300G6KNDK44WUN559
e. Address and telephone number of Regist	trant.
Street Address 1	100 Vanguard Boulevard
Street Address 2	
City	Malvern
State, if applicable	
Foreign country, if applicable	
Zin / Dootal Code	
Zip / Postal Code	19355
Telephone number	19355 610-669-1000
Telephone number	
Telephone number Item A.2. Information about the Series.	610-669-1000

Item A.3.	Reporting	a period
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a. Date of fiscal year-end.
b. Date as of which information is
2020-06-30

Item A.4. Final filing

reported.

Does the Fund anticipate that this will be its final filing on Form N PORT?

Yes
No

NPORT-P: Part B: Information About the Fund

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

Item B.1. Assets and liabilities.	Report amounts in U.S. dollars
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attributable to miscellaneous securities	877094577665.61
reported in Part D.	
b. Total liabilities.	4932185998.61

c. Net assets. 872162391667.00

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

securities reported in Part D.

b. Assets invested in a Controlled Foreign

Consection for the purpose of investigation

a. Assets attributable to miscellaneous

0.0000000

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

0.0000000

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

Amounts payable within one year.

Banks or other financial institutions for
borrowings.

0.00000000

Controlled companies.

0.00000000

Other affiliates.

0.0000000

Others.

0.0000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.

0.0000000

Controlled companies.

0.0000000

Other affiliates.

0.0000000

Others.

0.00000000

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

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

0.0000000

(ii) On a standby commitment basis:

0.0000000

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

0.0000000

f. Cash and cash equivalents not reported in Parts C and D.

149128127.73000000

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:

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.		
5 monun.		
1 year.		
5 years.		
10 years.		
10 years.		
30 years.		
Non-Investment grade.		
Maturity period.		
3 month.		
1 year		
1 year.		
5 years.		
10 years.		
20 veers		
30 years.		
underlying reference asset or assets are de (iii) the notional value of each futures contra (iv) the delta-adjusted notional value of any Report zero for maturities to which the Funcinterpolation to approximate exposure to eacy exposures in the nearest maturity. Item B.4. Securities lending. a. For each borrower in any securities lending.	ebt securities or an interest rate; act for which the underlying reference asset o option for which the underlying reference as d has no exposure. For exposures that fall be	est rate swaps, and credit default swaps, for which the or assets are debt securities or an interest rate; and set is an asset described in clause (i),(ii), or (iii). Etween any of the listed maturities in (a) and (b), use linear ide of the range of maturities listed above, include those tion:
Borrower Information Record: 1		
i. Name of borrower.	Wells Fargo Securities LLC	
i. Name of borrower. ii. LEI (if any) of borrower	Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	
ii. LEI (if any) of borrower	VYVVCKR63DVZZN70PB21	
ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower.	VYVVCKR63DVZZN70PB21	
ii. LEI (if any) of borroweriii. Aggregate value of all securities on loan to the borrower.Borrower Information Record: 2	VYVVCKR63DVZZN70PB21 147508727.52000000	
ii. LEI (if any) of borroweriii. Aggregate value of all securities on loan to the borrower.Borrower Information Record: 2i. Name of borrower.	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc	
 ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 2 i. Name of borrower. ii. LEI (if any) of borrower 	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc 549300K66TF1ST7A3V76	
ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 2 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower.	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc 549300K66TF1ST7A3V76	
ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 2 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 3	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc 549300K66TF1ST7A3V76 15606414.76000000	
 ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 2 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 3 i. Name of borrower. 	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc 549300K66TF1ST7A3V76 15606414.76000000 State Street Bank and Trust Company	
 ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 2 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 3 i. Name of borrower. ii. LEI (if any) of borrower 	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc 549300K66TF1ST7A3V76 15606414.76000000 State Street Bank and Trust Company 571474TGEMMWANRLN572	
 ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 2 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 3 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 4 	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc 549300K66TF1ST7A3V76 15606414.76000000 State Street Bank and Trust Company 571474TGEMMWANRLN572 45901908.44000000	
 ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 2 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. Borrower Information Record: 3 i. Name of borrower. ii. LEI (if any) of borrower iii. Aggregate value of all securities on loan to the borrower. 	VYVVCKR63DVZZN70PB21 147508727.52000000 National Bank of Canada Financial Inc 549300K66TF1ST7A3V76 15606414.76000000 State Street Bank and Trust Company 571474TGEMMWANRLN572	

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9/1/2020 nttps://www.sec.g	gov/Archives/edgar/data/36405/000175272420179644/xsiForminPOR1-P_X01/primary_doc.xmi
iii. Aggregate value of all securities on loan to the borrower.	164330263.81000000
Borrower Information Record: 5	
i. Name of borrower.	BNP Paribas Securities Corp
ii. LEI (if any) of borrower	RCNB6OTYUAMMP879YW96
iii. Aggregate value of all securities on loan to the borrower.	124206276.51000000
Borrower Information Record: 6	
i. Name of borrower.	Morgan Stanley & Co. LLC
ii. LEI (if any) of borrower	9R7GPTSO7KV3UQJZQ078
iii. Aggregate value of all securities on loan to the borrower.	498734136.78000000
Borrower Information Record: 7	
i. Name of borrower.	Credit Suisse Securities (USA) LLC
ii. LEI (if any) of borrower	1V8Y6QCX6YMJ2OELII46
iii. Aggregate value of all securities on loan to the borrower.	55559199.21000000
Borrower Information Record: 8	
i. Name of borrower.	UBS Securities LLC
ii. LEI (if any) of borrower	T6FIZBDPKLYJKFCRVK44
iii. Aggregate value of all securities on loan to the borrower.	185174702.42000000
Borrower Information Record: 9	
i. Name of borrower.	CIBC World Markets Corp
ii. LEI (if any) of borrower	549300445CON3DBMU275
iii. Aggregate value of all securities on loan to the borrower.	913080.00000000
Borrower Information Record: 10	
i. Name of borrower.	National Financial Services LLC
ii. LEI (if any) of borrower	549300JRHF1MHHWUAW04
iii. Aggregate value of all securities on loan to the borrower.	146645566.76000000
Borrower Information Record: 11	
i. Name of borrower.	ING Financial Markets LLC
ii. LEI (if any) of borrower	KBVRJ5K57JZ3E2AVWX40
iii. Aggregate value of all securities on loan to the borrower.	375877.08000000
Borrower Information Record: 12	
i. Name of borrower.	BMO Capital Markets Corp
ii. LEI (if any) of borrower	RUC0QBLBRPRCU4W1NE59

Borrower Information Record: 21		
i. Name of borrower.	Pershing LLC	
ii. LEI (if any) of borrower	ZI8Q1A8EI8LQFJNM0D94	
iii. Aggregate value of all securities on loan to the borrower.	55858786.00000000	
Borrower Information Record: 22		
i. Name of borrower.	Goldman Sachs & Co. LLC	
ii. LEI (if any) of borrower	FOR8UP27PHTHYVLBNG30	
iii. Aggregate value of all securities on loan to the borrower.	845396278.60000000	
Borrower Information Record: 23		
i. Name of borrower.	TD Prime Services LLC	
ii. LEI (if any) of borrower	549300ZBQI1JB1844X09	
iii. Aggregate value of all securities on loan to the borrower.	9373641.52000000	
b. Did any securities lending counterparty provide any non-cash collateral?	○ Yes ● No	
Item B.5. Return information.		
 a. Monthly total returns of the Fund for each Such returns shall be calculated in accordar 4 of Form N-2, or Item 26(b) (i) of Form N-3. 	nce with the methodologies outlined in Item 2	s a Multiple Class Fund, report returns for each class. 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item
Monthly Total Return Record: 1		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	13.25685000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	5.38829000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	2.29198000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.	C000007807	
Monthly Total Return Record: 2		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	13.26366000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	5.38635000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	2.28804000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.	C000155407	
Monthly Total Return Record: 3		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	13.25896000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	5.37498000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	2.29028000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.	C000007806	
Monthly Total Return Record: 4		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	13.25834000	

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0	Monthly total returns of the Fund for each f the preceding three months – Month 2.	5.38393000	
	Monthly total returns of the Fund for each f the preceding three months – Month 3.	2.29092000	
th	o. Class identification number(s) (if any) of the Class(es) for which returns are deported.	C000007808	
N	Monthly Total Return Record: 5		
	Monthly total returns of the Fund for each f the preceding three months – Month 1.	13.26423000	
N o	Monthly total returns of the Fund for each f the preceding three months – Month 2.	5.38357000	
	Monthly total returns of the Fund for each f the preceding three months – Month 3.	2.29305000	
th	c. Class identification number(s) (if any) of ne Class(es) for which returns are eported.	C000170276	
N	Monthly Total Return Record: 6		
	Monthly total returns of the Fund for each f the preceding three months – Month 1.	13.24725000	
	Monthly total returns of the Fund for each f the preceding three months – Month 2.	5.37725000	
N o	Monthly total returns of the Fund for each f the preceding three months – Month 3.	2.27960000	
tŀ	Class identification number(s) (if any) of ne Class(es) for which returns are eported.	C000007805	
to c ir	o derivatives for each of the following categ ontracts, and other contracts. Within each s	ories: commodity contracts, credit contracts,	ge in unrealized appreciation (or depreciation) attributable equity contracts, foreign exchange contracts, interest rate information for each of the following types of derivatives
	egative numbers.	,	mars. Losses and depreciation shall be reported as
Д		Commodity Contracts	mars. Losses and depreciation snall be reported as
	egative numbers.		mars. Losses and depreciation shall be reported as
N N	egative numbers.	Commodity Contracts	mars. Losses and depreciation shall be reported as
N N a	regative numbers. Asset category. Monthly net realized gain(loss) – Month 1 Monthly net change in unrealized	Commodity Contracts 0.00000000	mars. Losses and depreciation shall be reported as
N a N	Algorithms and the second segretary and the se	Commodity Contracts 0.00000000 0.00000000	mars. Losses and depreciation shall be reported as
M a M	Monthly net realized gain(loss) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized	0.00000000 0.00000000 0.00000000	niais. Losses and depreciation shall be reported as
M A M A	Monthly net change in unrealized pain(loss) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 2	Commodity Contracts	niais. Losses and depreciation shall be reported as
M A M A M	Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net realized gain(loss) – Month 3 Monthly net change in unrealized	Commodity Contracts 0.00000000 0.00000000 0.00000000 0.00000000 0.00000000	niais. Losses and depreciation shall be reported as
M A M A M A Ir	Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net realized gain(loss) – Month 3 Monthly net change in unrealized preciation (or depreciation) – Month 3	Commodity Contracts 0.00000000 0.00000000 0.00000000 0.000000	mars. Losses and depreciation shall be reported as
M A M A M A Ir M	Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net realized gain(loss) – Month 3 Monthly net change in unrealized preciation (or depreciation) – Month 3 Monthly net change in unrealized preciation (or depreciation) – Month 3 mstrument type.	Commodity Contracts 0.00000000 0.00000000 0.00000000 0.000000	mars. Losses and depreciation shall be reported as
M A M A M A Ir M	Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net realized gain(loss) – Month 3 Monthly net change in unrealized preciation (or depreciation) – Month 3 monthly net change in unrealized preciation (or depreciation) – Month 3 monthly net realized gain(loss) – Month 1 Monthly net change in unrealized	Commodity Contracts 0.00000000 0.00000000 0.00000000 0.000000	mars. Losses and depreciation shall be reported as
M M A M M A M M M M M M M M M M M M M M	Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net realized gain(loss) – Month 3 Monthly net change in unrealized preciation (or depreciation) – Month 3 nstrument type. Monthly net realized gain(loss) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1	Commodity Contracts 0.00000000 0.00000000 0.00000000 0.000000	mars. Losses and depreciation shall be reported as
M Maa M Maa M M M M M M M M M M M M M M	Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized preciation (or depreciation) – Month 2 Monthly net realized gain(loss) – Month 3 Monthly net change in unrealized preciation (or depreciation) – Month 3 metrument type. Monthly net realized gain(loss) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net change in unrealized preciation (or depreciation) – Month 1 Monthly net realized gain(loss) – Month 1 Monthly net realized gain(loss) – Month 2	Commodity Contracts 0.00000000 0.00000000 0.00000000 0.000000	mais. Losses and depreciation shall be reported as

Future

0.00000000

Instrument type.

Monthly net realized gain(loss) - Month 1

9/1/2020	nups.//www.sec.go	ov/Archives/edgar/data/36405/000175272420
	t change in unrealized n (or depreciation) – Month 1	0.00000000
Monthly ne	t realized gain(loss) – Month 2	0.00000000
Monthly ne appreciatio	t change in unrealized n (or depreciation) – Month 2	0.00000000
Monthly ne	t realized gain(loss) – Month 3	0.00000000
	t change in unrealized n (or depreciation) – Month 3	0.00000000
Instrument	type.	Option
Monthly ne	t realized gain(loss) – Month 1	0.00000000
	t change in unrealized n (or depreciation) – Month 1	0.00000000
Monthly ne	t realized gain(loss) – Month 2	0.0000000
	t change in unrealized n (or depreciation) – Month 2	0.00000000
Monthly ne	t realized gain(loss) – Month 3	0.00000000
Monthly ne appreciatio	t change in unrealized n (or depreciation) – Month 3	0.00000000
Instrument	type.	Swaption
Monthly ne	t realized gain(loss) – Month 1	0.00000000
Monthly ne appreciatio	t change in unrealized n (or depreciation) – Month 1	0.00000000
Monthly ne	t realized gain(loss) – Month 2	0.00000000
	t change in unrealized n (or depreciation) – Month 2	0.00000000
Monthly ne	t realized gain(loss) – Month 3	0.00000000
Monthly ne appreciatio	t change in unrealized n (or depreciation) – Month 3	0.00000000
Instrument	type.	Swap
Monthly ne	t realized gain(loss) – Month 1	0.0000000
	t change in unrealized n (or depreciation) – Month 1	0.00000000
Monthly ne	t realized gain(loss) – Month 2	0.00000000
	t change in unrealized n (or depreciation) – Month 2	0.00000000
Monthly ne	t realized gain(loss) – Month 3	0.00000000
	t change in unrealized n (or depreciation) – Month 3	0.00000000
Instrument	type.	Warrant
Monthly ne	t realized gain(loss) – Month 1	0.00000000
	t change in unrealized n (or depreciation) – Month 1	0.00000000
Monthly ne	t realized gain(loss) – Month 2	0.00000000
Monthly ne	t change in unrealized	0.00000000

0.00000000

Monthly net change in unrealized

appreciation (or depreciation) - Month 3

	- 1,, 11 - 11 - 1 - 1 - 1 - 1 - 1 - 1 -
Instrument type.	Option
Monthly net realized gain(loss) - Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	
Monthly het realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized	0.0000000
appreciation (or depreciation) – Month 2	0.0000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
appreciation (or depreciation) – Month 3	
Instrument type.	Swaption
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
,	
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly not change in uprealized	-
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.0000000
,	0.000000
Monthly net change in unrealized	0.00000000
appreciation (or depreciation) – Month 3	
Instrument type.	Swap
Monthly net realized gain(loss) – Month 1	0.0000000
, 32(5.5000000
Monthly net change in unrealized	0.00000000
appreciation (or depreciation) – Month 1	
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	0.0000000
appreciation (or depreciation) – Month 3	0.00000000
Instrument type.	Warrant
••	
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized	0.0000000
appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.0000000
, 3(5.5500000
Monthly net change in unrealized	0.00000000
appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type.	Other
Monthly net realized gain(loss) - Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000

Monthly net change in unrealized

appreciation (or depreciation) - Month 2 Monthly net realized gain(loss) - Month 3 0.00000000

0.00000000

0.00000000

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Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Instrument type.	Swaption
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.0000000
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	129964863.67000000
Monthly net realized gain(loss) – Month 2	4025280.52000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-4930968.88000000
Monthly net realized gain(loss) – Month 3	52665244.92000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-64861465.54000000
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	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Instrument type.	Other
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Asset category.	Foreign Exchange Contracts
Monthly net realized gain(loss) – Month 1	0.00000000

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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	0.0000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
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	0.0000000
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	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Instrument type.	Swaption
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized	0.00000000

0.00000000

Monthly net change in unrealized

appreciation (or depreciation) - Month 3

•	·	
Instrument type.	Forward	
Monthly net realized gain(loss) – Month 1	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000	
Instrument type.	Future	
Monthly net realized gain(loss) – Month 1	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000	
Instrument type.	Option	
Monthly net realized gain(loss) – Month 1	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000	
Instrument type.	Swaption	
Monthly net realized gain(loss) – Month 1	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
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	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000	

appreciation (or depreciation) - Month 2

0.00000000

0.00000000

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Monthly net change in unrealized

	01/A10111403/04931/4414/30403/000173272420
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	0.0000000
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

po.,,	5 1// 11 51 11 1 55/ 5 a g a 1/ a a ta/ 5 5 1 5 5/ 5 5 5 1 1 5 2 1 2 1 2	2 1 1 0 0 1 1/2 cm 0 1 1 1 1 1 2 1 cm 1/p 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
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	0.0000000	
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	0.0000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000	
d. For each of the preceding three months, reto investment other than derivatives. Report Month 1	monthly net realized gain (loss) and net char in U.S. dollars. Losses and depreciation sha	nge in unrealized appreciation (or depreciation) attributable all be reported as negative numbers.
Monthly net realized gain(loss) – Month 1	-2534658170.69000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	98640603073.65000000	
Month 2		
Monthly net realized gain(loss) – Month 2	1359933222.30000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	374965150473.53000000	
Month 3		
Monthly net realized gain(loss) – Month 3	4691522098.06000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	27567137607.14000000	
Item B.6. Flow information.		
of the Fund are held in omnibus accounts, for redemptions/repurchases from such omnibus been deducted and before any deferred or of the Fund to a registered unit investment trus. Fund acquired the assets of another investment include in the value of shares redeemed any	or purposes of calculating the Fund's sales, is accounts. The amounts to be reported und contingent deferred sales load or charge has st. For mergers and other acquisitions, includent company or of a personal holding comport transaction in which the Fund liquidated all	hares during each of the preceding three months. If shares redemptions, and repurchases, use net sales or der this Item should be after any front-end sales load has been deducted. Shares sold shall include shares sold by le in the value of shares sold any transaction in which the many in exchange for its own shares. For liquidations, or part of its assets. Exchanges are defined as the art of the proceeds in shares of another Fund or series in
Month 1		
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	8128940619.91000000	

distributions).

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.

20419355947.71000000

Month 2

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

4974154578.58000000

reinvestment of dividends and distributions).	
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	7131.31000000
c. Total net asset value of shares redeemed or repurchased, including exchanges.	10717209500.21000000
Month 3	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	10908098097.59000000
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	2986864187.99000000
 c. Total net asset value of shares redeemed or repurchased, including exchanges. 	18432240357.15000000
Item B.7. Highly Liquid Investment Minimu	um information.
a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	
b. If applicable, provide the number of	
days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.	
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	© Yes [©] No [©] N/A
Item B.8. Derivatives Transactions.	
For portfolio investments of open-end mana has segregated to cover or pledged to satist following categories as specified in rule 22e	gement investment companies, provide the percentage of the Fund's Highly Liquid Investments that it fy margin requirements in connection with derivatives transactions that are classified among the -4 [17 CFR 270.22e-4]:
(1) Moderately Liquid Investments	
(2) Less Liquid Investments	
(3) Illiquid Investments	
Classification	
NPORT-P: Part C: Schedu	ile of Portfolio Investments
information for securities in an aggregate an reporting those securities in Part C, provider end of the reporting period covered by this r	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report mount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of d that the securities so listed are not restricted, have been held for not more than one year prior to the report, and have not been previously reported by name to the shareholders of the Fund or to any attement, application, or report to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Albemarle Corp
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	HDBLS2Q6GV1LSKQPBS54
c. Title of the issue or description of the investment.	ALBEMARLE CORP
d. CUSIP (if any).	012653101
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US0126531013
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres provide the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	3034240.00000000

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9/1/2020

Units

Number of shares

9/1/2020 https://www.sec.g	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	234273670.40000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.026861244263
to the relevant payoff profile question in l	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	■ Long Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted So	ecurity?
Is the investment a Restricted Security?	○ Yes No
classification(s) for each portfolio investmen	ortfolio investments of open-end management investment companies, provide the liquidity among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions of has multiple sub-advisers with differing liqui-	e to indicate the percentage amount of a holding attributable to multiple classification categories only in if the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would nan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,	

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NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

9/1/2020

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Ark Restaurants Corp
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	ARK RESTAURANTS
d. CUSIP (if any).	040712101
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US0407121013
Item C.2. Amount of each investment.	
	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	42422.00000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	526032.80000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000060313630
Item C.3. Indicate payoff profile among the to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	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 Second	ecurity?

Yes
No

Is the investment a Restricted Security?

Item C.7.

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

i	⊔iahlv	Liauid	Invoctments
١.	rngny	Liquiu	Investments

ii. Moderately Liquid Investments

Indicate the level within the fair value

- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

N/A

● 1 ○ 2 ○ 3 ○ N/A

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

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

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

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

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.

5 W (15 W 11)	
v. Delta (if applicable).	
(11 /	

O Yes O No

O Yes O No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

Repurchase Reverse repurchase

b. Counterparty.

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

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

equity, derivative-foreign exchange

1/2020	https://www.sec.go	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
derivative-interest rate, di structured note, loan, AB: backed security, ABS-ass commercial paper, ABS-c bond/debt obligation, ABS commodity, real estate, o provide a brief description	S-mortgage set backed collateralized S-other, ther). If "other,"	
Issuer type (corporate, U. U.S. government agency, government sponsored e non-U.S. sovereign, priva registered fund, other). If a brief description.	U.S. ntity, municipal, ate fund,	Corporate
Item C.5. Country of inve	estment or issuer.	
Report the ISO country cocorresponds to the countries user is organized.		UNITED STATES OF AMERICA
If different from the count issuer is organized, also a country code that corresp country of investment or i the concentrations of the economic exposure of the	report the ISO ponds to the ssuer based on risk and	
Item C.6. Is the investme	ent a Restricted Se	ecurity?
Is the investment a Restr	icted Security?	○ Yes ◎ No
Item C.7.		
classification(s) for each	portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i Highly Liquid Investmen	nte.	

Highly Liquid Investments

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

Category

N/A

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

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

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

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

● 1 ○ 2 ○ 3 ○ N/A

Item C.9. For debt securities

For debt securities, also provide:

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

c. Currently in default? [Y/N]

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

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

O Yes O No	
O Yes No	
O Yes O No	

Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	83049870.93000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.009522294440
Item C.3. Indicate payoff profile among th to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Equity-common Corporate
a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes ● No
Item C.7.	
classification(s) for each portfolio investmen	ortfolio investments of open-end management investment companies, provide the liquidity nt among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

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

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

● 1 ○ 2 ○ 3 ○ N/A

NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

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

Item C.7.

9/1/2020

investments with multiple liquidity classificate	tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable. Instructions to Item C.7 Funds may choos the following circumstances: (1) if portions chas multiple sub-advisers with differing liqui	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would
take to liquidate the entire position (rather the using the reasonably anticipated trade size	nan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valı (i.e., net asset value used as the practical	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	● 1 ○ 2 ○ 3 ○ N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	◎ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	◎ Yes ◎ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).	
0.40 F	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.

c. Tri-party?

derivative-interest rate, derivatives-other,

1/2020 https://www.s	https://www.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml		
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other, provide a brief description.	"		
Issuer type (corporate, U.S. Treasury,	Corporate		
U.S. government agency, U.S. government sponsored entity, municipa non-U.S. sovereign, private fund, registered fund, other). If "other," provid a brief description.			
Item C.5. Country of investment or iss	uer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based of the concentrations of the risk and economic exposure of the investments.	n		
Item C.6. Is the investment a Restricte	ed Security?		
Is the investment a Restricted Security?	? ○ Yes ● No		
Item C.7.			
classification(s) for each portfolio invest	or portfolio investments of open-end management investment companies, provide the liquidity ment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ifications, indicate the percentage amount attributable to each classification.		
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		
applicable. Instructions to Item C.7 Funds may cl the following circumstances: (1) if portic has multiple sub-advisers with differing	tegories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is noose to indicate the percentage amount of a holding attributable to multiple classification categories only i ons of the position have differing liquidity features that justify treating the portions separately; (2) if a fund liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would		
take to liquidate the entire position (rathusing the reasonably anticipated trades	per than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify size for each portion of the position.		
Item C.8. Indicate the level within the Accounting Principles (ASC 820, Fair (i.e., net asset value used as the practice).	fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it tical expedient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Princip 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment do not have a level associated with it (i.e., net asset value used as the practical expedient).			
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.			
c. Currently in default? [Y/N]	○ Yes ○ No		
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/	○ Yes ○ No 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:

9/1/2020	https://www.sec.go	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xm	nl
i. Mandatory convertible?	? [Y/N]	○ Yes ○ No	
ii. Contingent convertible	? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, ISI not available).If other identifier provided	N (if CUSIP is not a	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUS rvailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and t of identifier used.	SIP of icker are
v. Delta (if applicable).			
Item C.10. For repurcha	se and reverse rep	purchase agreements, also provide:	
a. Select the category the transaction (repurchase, repurchase). Select "repurchase). Select "repurchase if the Fund is and receives collateral. Selection of the collateral in the cash borrower and posts.	reverse urchase s the cash lender Select "reverse f the Fund is the	Repurchase Reverse repurchase	
b. Counterparty.			
 i. Cleared by central coury, provide the name of the counterparty. 	nterparty? [Y/N] If ne central	○ Yes ○ No	
ii. If N, provide the name	and LEI (if any) of o	counterparty.	
c. Tri-party?		○ Yes ○ No	
d. Repurchase rate.			
e. Maturity date.			
		ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of ose securities may be aggregated in responding to Items C.10.f.i-iii.	an issuer
Item C.11. For derivative Item C.12. Securities ler	•		
Does any amount of the represent reinvestment or received for loaned security.	of cash collateral	○ Yes ● No	
 b. Does any portion of the represent that is treated and received for loaned 	as a Fund asset	○ Yes ● No	
c. Is any portion of this ir by the Fund?	vestment on loan	○ Yes No	
NPORT-P: Par	t C: Schedu	le of Portfolio Investments	
information for securities reporting those securities end of the reporting periods.	in an aggregate am s in Part C, provided od covered by this re	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report nount not exceeding five percent of its total assets as miscellaneous securities in Part D in lied that the securities so listed are not restricted, have been held for not more than one year prieport, and have not been previously reported by name to the shareholders of the Fund or to a tement, application, or report to shareholders or otherwise made available to the public.	u of or to the
Item C.1. Identification of	of investment.		
a. Name of issuer (if any).	Bridgford Foods Corp	
b. LEI (if any) of issuer. In holding in a fund that is a series trust, report the LE	a series of a	N/A	
c. Title of the issue or de investment.	scription of the	BRIDGFORD FOODS	
d. CUSIP (if any).		108763103	
At least one of the follow	ing other identifiers:		
Identifier.		ISIN	
ISIN		US1087631032	
Item C.2. Amount of each Balance. Indicate whether provide the number of co	er amount is express	sed in number of shares, principal amount, or other units. For derivatives contracts, as applica	able,
Balance		52027.00000000	

Number of shares

Units

9/1/2020	https://www.sec.go	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
Description of other uni	ts.	
Currency. Indicate the of the investment is denor		United States Dollar
Value. Report values in currency of investment denominated in U.S. do exchange rate used to	is not blars, provide the	861567.12000000
Exchange rate.		
Percentage value comp of the Fund.	pared to net assets	0.000098785172
to the relevant payoff p		e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.		
Item C.4. Asset and iss	suer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term i (e.g., money market fur other cash managemer repurchase agreement, equity-preferred, debt, commodity, derivative-oequity, derivative-foreig derivative-interest rate, structured note, loan, A backed security, ABS-acommercial paper, ABS-bond/debt obligation, A commodity, real estate, provide a brief descripti	nd, liquidity pool, or nt vehicle), equity-common, derivative-credit, derivative-n exchange, derivatives-other, abs-mortgage sset backed b-collateralized bs-other, other). If "other,"	Equity-common
Issuer type (corporate, U.S. government agenc government sponsored non-U.S. sovereign, pri registered fund, other). a brief description.	cy, U.S. entity, municipal, vate fund,	Corporate
Item C.5. Country of in	vestment or issuer.	
Report the ISO country corresponds to the coursesure is organized.		UNITED STATES OF AMERICA
If different from the cou issuer is organized, als country code that corre country of investment o the concentrations of th economic exposure of t	o report the ISO sponds to the or issuer based on the risk and	
Item C.6. Is the investr	nent a Restricted Se	ecurity?
Is the investment a Res	stricted Security?	○ Yes ◎ No
Item C.7.		
classification(s) for eac	h portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investm	ents	
ii. Moderately Liquid Inv	vestments	
iii. Less Liquid Investme	ents	
iv. Illiquid Investments		
Category.		N/A
b. If attributing multiple applicable.	classification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstant has multiple sub-advise take to liquidate the ent	nces: (1) if portions o ers with differing liquid tire position (rather th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in f the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would an basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the le Accounting Principles (i.e., net asset value us	(ASC 820, Fair Valu	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within hierarchy in which the f measurements fall purs Generally Accepted Acc 7(ASC 820, Fair Value [1/2/3] Report "N/A" if the not have a level associate.	air value suant to U.S. counting Principles Measurement). ne investment does	

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NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

Item C.7.

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

Is the investment a Restricted Security?

Yes
No

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
h If attributing multiple elegationation estage	rice to the holding indicate which of

9/1/2020

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

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

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

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

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 horrower and posts collateral. cash borrower and posts collateral.

Repurchase Reverse repurchase

b. Counterparty.

v. Delta (if applicable).

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

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

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

c. Tri-party?

Yes No

equity, derivative-foreign exchange, derivative-interest rate, derivatives-other,

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structured note, loan, ABS-moth backed security, ABS-asset but commercial paper, ABS-collate bond/debt obligation, ABS-oth commodity, real estate, other) provide a brief description.	ked alized ,
Issuer type (corporate, U.S. T U.S. government agency, U.S	asury, Corporate
government sponsored entity, non-U.S. sovereign, private furegistered fund, other). If "other a brief description.	
Item C.5. Country of investm	t or issuer.
Report the ISO country code of corresponds to the country whissuer is organized.	
If different from the country whissuer is organized, also repo country code that correspond country of investment or issue the concentrations of the risk economic exposure of the inv	he ISO the pased on d
Item C.6. Is the investment a	estricted Security?
Is the investment a Restricted	ecurity?
Item C.7.	
classification(s) for each portf	tion. For portfolio investments of open-end management investment companies, provide the liquidity of investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio y classifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investme	S
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classif	ation categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (has multiple sub-advisers with take to liquidate the entire pos	may choose to indicate the percentage amount of a holding attributable to multiple classification categories only ir if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund iffering liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would on (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify trade size for each portion of the position.
Item C.8. Indicate the level w Accounting Principles (ASC (i.e., net asset value used as	in the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 0, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it e practical expedient).
Indicate the level within the fa hierarchy in which the fair value measurements fall pursuant to Generally Accepted Accountin 7(ASC 820, Fair Value Measus [1/2/3] Report "N/A" if the invenot have a level associated whet asset value used as the pexpedient).	J.S. Principles ment). ment does it (i.e.,
Item C.9. For debt securities	
For debt securities, also provi	:
a. Maturity date.	
b. Coupon.	
 i. Select the category that more reflects the coupon type amore following (fixed, floating, variants) 	the
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payn arrears or have any coupon p been legally deferred by the is	ments
e. Is any portion of the interes kind? [Y/N] Enter "N" if the int be paid in kind but is not acturated or if the Fund has the opic electing in-kind payment and to be paid in-kind.	est may / paid in n of

f. For convertible securities, also provide:

ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	© Yes [©] No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer nose securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes ● No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
information for securities in an aggregate ar reporting those securities in Part C, provide end of the reporting period covered by this i	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report mount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of that the securities so listed are not restricted, have been held for not more than one year prior to the report, and have not been previously reported by name to the shareholders of the Fund or to any atement, application, or report to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Anixa Biosciences 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.	549300PW2C2QTAJL2D19
c. Title of the issue or description of the investment.	ANIXA BIOSCIENCE
d. CUSIP (if any).	03528H109
At least one of the following other identifiers	S:
Identifier.	ISIN
1011	
ISIN	US03528H1095
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres provide the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	424878.00000000
Units	Number of shares

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O Yes No

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i. Mandatory convertible? [Y/N]

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Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1300126.68000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000149069335
to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	■ Long
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes ● No
Item C.7.	
classification(s) for each portfolio investmen	ortfolio investments of open-end management investment companies, provide the liquidity nt among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions of has multiple sub-advisers with differing liqui	se to indicate the percentage amount of a holding attributable to multiple classification categories only in of the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would nan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu (i.e., net asset value used as the practical	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,	● 1 ○ 2 ○ 3 ○ N/A

 $https://www.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml$

net asset value used as the practical expedient).		
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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]	O Yes O No	
	vailable), ticker (if CUSIP and ISIN are not a	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
Item C.10. For repurchase and reverse reparts a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	ourchase agreements, also provide: Repurchase Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	Repurchase Reverse repurchase Yes No	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Repurchase Reverse repurchase Yes No	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of the counterparty.	Repurchase Reverse repurchase Yes No	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party?	Repurchase Reverse repurchase Yes No	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate.	Repurchase Reverse repurchase Yes No Counterparty. Yes No Yes No	igreement (i.e., collateral). If multiple securities of an issue ding to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerniare subject to the repurchase agreement, the Item C.11. For derivatives, also provide:	Repurchase Reverse repurchase Yes No Counterparty. Yes No Yes No	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerniare subject to the repurchase agreement, the Item C.11. For derivatives, also provide: Item C.12. Securities lending.	Repurchase Reverse repurchase Yes No Counterparty. Yes No Yes No	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerniare subject to the repurchase agreement, the 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?	Repurchase Reverse repurchase Yes No Counterparty. Yes No Yes No	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerniare subject to the repurchase agreement, the Item C.11. For derivatives, also provide: Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral	Repurchase Reverse repurchase Yes No Counterparty. Yes No ng the securities subject to the repurchase a cose securities may be aggregated in response	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerniare subject to the repurchase agreement, the 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	Repurchase Reverse repurchase Yes No Yes Subject to the repurchase a pose securities may be aggregated in response securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities may be aggregated in response to the repurchase and the securities and the s	

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NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

9/1/2020

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Altimmune 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.	549300EOYCQ8SW3NVE64
c. Title of the issue or description of the investment.	ALTIMMUNE INC
d. CUSIP (if any).	02155H200
At least one of the following other identifiers	:
Identifier.	ISIN
	IOIN
ISIN	US02155H2004
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres provide the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	390692.00000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4184311.32000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000479762869
Item C.3. Indicate payoff profile among the to the relevant payoff profile question in It	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	■ Long Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Second	ecurity?

Yes
No

Is the investment a Restricted Security?

Item C.7.

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

i. Highly Liquid Investments

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

Category.

N/A

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

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

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

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

0	1	0	2	3	0	N/A
		_	_	- 0	_	1 4// 1

a. Maturity date.	

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

Yes
No

- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N] Yes
 No
- ii. Contingent convertible? [Y/N] Yes
 No

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

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

v. Delta (if applicable).	
v. Bolta (ii 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 Yes No Y, provide the name of the central counterparty

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

Equity-common

Asset type (short-term investment vehicle

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

1/2020 https://w	vw.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
repurchase agreement, equity-con equity-preferred, debt, derivative-commodity, derivative-credit, derivequity, derivative-foreign exchange derivative-interest rate, derivatives structured note, loan, ABS-mortga backed security, ABS-asset backe commercial paper, ABS-collateraliziond/debt obligation, ABS-other, commodity, real estate, other). If "oprovide a brief description.	other, ee
Issuer type (corporate, U.S. Treas	ry, Corporate
U.S. government agency, U.S. government sponsored entity, mur non-U.S. sovereign, private fund, registered fund, other). If "other," p a brief description.	
Item C.5. Country of investment	r issuer.
Report the ISO country code that corresponds to the country where issuer is organized.	UNITED STATES OF AMERICA
If different from the country where issuer is organized, also report the country code that corresponds to t country of investment or issuer bas the concentrations of the risk and economic exposure of the investment.	ISO Dele de on
Item C.6. Is the investment a Res	ricted Security?
Is the investment a Restricted Sec	ırity?
Item C.7.	
classification(s) for each portfolio in	n. For portfolio investments of open-end management investment companies, provide the liquidity vestment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio lassifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	n categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if has multiple sub-advisers with different take to liquidate the entire position	ay choose to indicate the percentage amount of a holding attributable to multiple classification categories only in ortions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund ring liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify ade size for each portion of the position.
Item C.8. Indicate the level within Accounting Principles (ASC 820, (i.e., net asset value used as the	the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it tractical expedient).
Indicate the level within the fair val hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Pr 7(ASC 820, Fair Value Measureme [1/2/3] Report "N/A" if the investment have a level associated with it net asset value used as the practic expedient).	nciples nt). nt does i.e.,
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most clo reflects the coupon type among the following (fixed, floating, variable, I	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No

O Yes No

O Yes No

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

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

9/1/2020 https://www.sec.g	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
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.	47061126.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.005395913243
	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond
Payoff profile.	● Long ● Short ● N/A
, ,	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle	Equity-common
(e.g., mone) market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes No
Item C.7.	
classification(s) for each portfolio investmen	ortfolio investments of open-end management investment companies, provide the liquidity nt among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions of	se to indicate the percentage amount of a holding attributable to multiple classification categories only in of the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would

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

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

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

1 0 2 0 3 0 N/A

1/2020 https://www.sec.go	ov/Archives/edgar/data/36405/00017527242	20179644/xslFormNPORT-P_X01/primary_doc.xml
Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).		
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	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]	○ Yes ○ No	
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	O Yes O No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni are subject to the repurchase agreement, th		agreement (i.e., collateral). If multiple securities of an issuer ding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	, 33 3	-
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ● No	

c. Is any portion of this investment on loan $\ \, \bigcirc$ Yes $\ \, \textcircled{\scriptsize 9}$ No by the Fund? NPORT-P: Part C: Schedule of Portfolio Investments

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

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

O Yes O No

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	AcelRx Pharmaceuticals 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.	549300U8W781S4RBUE66
c. Title of the issue or description of the investment.	ACELRX PHARMA
d. CUSIP (if any).	00444T100
At least one of the following other identifiers	s
Identifier.	ISIN
ISIN	US00444T1007
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres provide the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	2142380.00000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2592279.80000000
Exchange rate.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000297224441
Item C.3. Indicate payoff profile among the to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	■ Long □ Short □ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	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?

Item C.7.	
classification(s) for each portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions o has multiple sub-advisers with differing liquid	e to indicate the percentage amount of a holding attributable to multiple classification categories only in f the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would lan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	● 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	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 ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not 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]	O Yes O No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	◎ Yes ◎ No

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

Equity-common

Asset type (short-term investment vehicle

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

/1/2020	https://www.sec.g	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
repurchase agreement, e equity-preferred, debt, de commodity, derivative-cre equity, derivative-foreign derivative-interest rate, d structured note, loan, AB backed security, ABS-ass commercial paper, ABS-bond/debt obligation, AB commodity, real estate, o provide a brief description	erivative- edit, derivative- exchange, erivatives-other, S-mortgage set backed collateralized S-other, other). If "other,"	
Issuer type (corporate, U		Corporate
U.S. government agency government sponsored e non-U.S. sovereign, priva registered fund, other). If a brief description.	ntity, municipal, ate fund,	
Item C.5. Country of inve	estment or issuer.	
Report the ISO country c corresponds to the count issuer is organized.		UNITED STATES OF AMERICA
If different from the count	ry where the	
issuer is organized, also country code that corresp country of investment or the concentrations of the economic exposure of the	report the ISO bonds to the issuer based on risk and	
Item C.6. Is the investme	ent a Restricted S	ecurity?
Is the investment a Restr	icted Security?	○ Yes ◎ No
Item C.7.		
classification(s) for each	portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investmer	nts	
ii. Moderately Liquid Inve	stments	
iii. Less Liquid Investmen	its	
iv. Illiquid Investments		
Category.		N/A
b. If attributing multiple cl applicable.	assification catego	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 the following circumstanchas multiple sub-advisers take to liquidate the entire	es: (1) if portions of with differing liquice position (rather the	e to indicate the percentage amount of a holding attributable to multiple classification categories only in of the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would han basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the lev Accounting Principles (A (i.e., net asset value use	ASC 820, Fair Valι	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted us Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the hierarchy in which the fair measurements fall pursus Generally Accepted Accor 7(ASC 820, Fair Value M [1/2/3] Report "N/A" if the not have a level association the asset value used as the expedient).	r value ant to U.S. sunting Principles easurement). investment does ed with it (i.e., the practical	
Item C.9. For debt secur	Ities	

For debt	securities,	also	provide:
----------	-------------	------	----------

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

O Yes O No O Yes No

O Yes O No

9/1/2020 https://www.sec.gr	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
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.	7988665.86000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000915960827
	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond
Payoff profile.	● Long ● Short ● N/A
, ,	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle	Equity-common
(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes No
Item C.7.	
classification(s) for each portfolio investmen	ortfolio investments of open-end management investment companies, provide the liquidity nt among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
 b. If attributing multiple classification catego applicable. 	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions of	e to indicate the percentage amount of a holding attributable to multiple classification categories only in of the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would

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

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

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

1 0 2 0 3 0 N/A

9/1/2020 https://www.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P X01/primary doc.xml Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient) Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes
No d. Are there any interest payments in Yes
No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in Yes
No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f For convertible securities, also provide: i. Mandatory convertible? [Y/N] O Yes O No ii. Contingent convertible? [Y/N] Yes
No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available If other identifier provided, indicate the type of identifier used. v. Delta (if applicable) Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the Repurchase
Reverse repurchase transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? Yes
No d. Repurchase rate e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: Item C.12. Securities lending. a. Does any amount of this investment Yes
No

- represent reinvestment of cash collateral received for loaned securities?
- b. Does any portion of this investment represent that is 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).	Kinder Morgan 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.	549300WR7IX8XE0TBO16
c. Title of the issue or description of the investment.	KINDER MORGAN IN
d. CUSIP (if any).	49456B101
At least one of the following other identifiers	s
Identifier.	ISIN
ISIN	US49456B1017
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres provide the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	54737893.00000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	830373836.80000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.095208626826
Item C.3. Indicate payoff profile among th to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	■ Long Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	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?

Item C.7.	
classification(s) for each portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions of has multiple sub-advisers with differing liquid	e to indicate the percentage amount of a holding attributable to multiple classification categories only in f the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would lan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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, in reference instrument, ISIN (if CUSIP is not a not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b Counterparty	

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

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

equity, derivative-foreign exchange

1/2020 https://www.	sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
derivative-interest rate, derivatives-oth structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other provide a brief description.	
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municip non-U.S. sovereign, private fund, registered fund, other). If "other," provi a brief description.	al,
Item C.5. Country of investment or is	ssuer.
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISC country code that corresponds to the country of investment or issuer based the concentrations of the risk and economic exposure of the investments	on
Item C.6. Is the investment a Restrict	ted Security?
Is the investment a Restricted Security	∕? ○ Yes No
Item C.7.	
classification(s) for each portfolio inves	For portfolio investments of open-end management investment companies, provide the liquidity stment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio sifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification capplicable.	ategories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions multiple sub-advisers with differing	choose to indicate the percentage amount of a holding attributable to multiple classification categories only it ions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund gliquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would ther than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify size for each portion of the position.
Item C.8. Indicate the level within the Accounting Principles (ASC 820, Fai (i.e., net asset value used as the practice)	e fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted r Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it ctical expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Princip 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment ont have a level associated with it (i.e. net asset value used as the practical expedient).	does
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely	
reflects the coupon type among the following (fixed, floating, variable, none	
ii. Annualized rate.	

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

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

c. Currently in default? [Y/N]

O Yes O No

O Yes No

O Yes O No

https://www.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml

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

Is the investment a Restricted Security?

Item C.7.

9/1/2020

Exchange rate.

of the Fund

Pavoff profile.

a brief description.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category

N/A

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

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

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

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

1	0	2 🔘	3	0	N/A
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NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

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

Yes
No

Item C.7.

i. Highly Liquid Investments				
ii. Moderately Liquid Investments				
iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is			
the following circumstances: (1) if portions o has multiple sub-advisers with differing liquid	e to indicate the percentage amount of a holding attributable to multiple classification categories only in f the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would lan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.			
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).				
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).				
ii. Annualized rate.				
c. Currently in default? [Y/N]	○ Yes ○ No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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 denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.				
v. Delta (if applicable).				

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

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

Repurchase Reverse repurchase

b. Counterparty.

9/1/2020

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

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

c. Tri-party?

O Yes No

derivative-interest rate, derivatives-other,

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structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other provide a brief description.	
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municip non-U.S. sovereign, private fund, registered fund, other). If "other," prov a brief description.	
Item C.5. Country of investment or is	ssuer.
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the IS country code that corresponds to the country of investment or issuer based the concentrations of the risk and economic exposure of the investment	on
Item C.6. Is the investment a Restrict	ted Security?
Is the investment a Restricted Securit	y? ◎ Yes ® No
Item C.7.	
classification(s) for each portfolio inve	For portfolio investments of open-end management investment companies, provide the liquidity stment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio sifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if port has multiple sub-advisers with differin	choose to indicate the percentage amount of a holding attributable to multiple classification categories only it tions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund g liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would ther than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify a size for each portion of the position.
	e fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ir Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it ctical expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Princi 7(ASC 820, Fair Value Measurement [1/2/3] Report "N/A" if the investment not have a level associated with it (i.e net asset value used as the practical expedient).	: does
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closel reflects the coupon type among the following (fixed, floating, variable, non	
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? [
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest mabe paid in kind but is not actually paid kind or if the Fund has the option of electing in-kind payment and has elect to be paid in-kind.	ay in

f. For convertible securities, also provide:

/1/2020 https://www.sec.g	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P X01/primary doc.xml
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.	9815229.72000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.001125390158
Item C.3. Indicate payoff profile among th to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond Item C.11.
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.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.	Corporate UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes ® No
Item C.7.	= 150 = NO
classification(s) for each portfolio investmer	ortfolio investments of open-end management investment companies, provide the liquidity nt among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable. Instructions to Item C.7 Funds may choose the following circumstances: (1) if portions to has multiple sub-advisers with differing liqui	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see to indicate the percentage amount of a holding attributable to multiple classification categories only in of the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would be appreciated trading). In (1) and (2), a fund would classify

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

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

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

1 0 2 0 3 0 N/A

e. Maturity date.		
f. Provide the following information concernin are subject to the repurchase agreement, the		ies of an issue
tem C.11. For derivatives, also provide:		
tem C.12. Securities lending.		

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

O Yes O No

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

Yes
No

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

Yes
No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the 9/1/2020

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Molson Coors Beverage Co
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	54930073LBBH6ZCBE225
c. Title of the issue or description of the investment.	MOLSON COORS-B
d. CUSIP (if any).	60871R209
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US60871R2094
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express provide the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	5031033.00000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	172866293.90000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.019820425135
Item C.3. Indicate payoff profile among the to the relevant payoff profile question in It	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond em 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.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Se	ocurity?

O Yes O No

Is the investment a Restricted Security?

Item C.7.

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

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

Category.

N/A

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

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

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

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

0	1	0	2	0	3	0	N/A
---	---	---	---	---	---	---	-----

a. Maturity date.	

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

Yes
No

Yes
No

- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N]
- ii. Contingent convertible? [Y/N]
- Yes
 No
- 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

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 Yes No Y, provide the name of the central counterparty
- ii. If N, provide the name and LEI (if any) of counterparty.

equity, derivative-foreign exchange

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

O Yes O No

Item C.7.

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

Category

N/A

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

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

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

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

● 1 ○ 2 ○ 3 ○ N/A

Item C.9. For debt securities

For debt securities, also provide:

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

O Yes O No

c. Currently in default? [Y/N]

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

Yes No

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

5	
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3266320159.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.374508255596
Item C.3. Indicate payoff profile among th to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond Item C.11.
Payoff profile.	■ Long ■ Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes No
Item C.7.	
classification(s) for each portfolio investmer	ortfolio investments of open-end management investment companies, provide the liquidity nt among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

applicable.

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

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

Item C.7.

9/1/2020

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

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

c. Tri-party?

derivative-interest rate, derivatives-other,

/1/2020 https://w	ww.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
structured note, loan, ABS-mortga backed security, ABS-asset backe commercial paper, ABS-collateraliz bond/debt obligation, ABS-other, commodity, real estate, other). If "o provide a brief description.	d zed
Issuer type (corporate, U.S. Treas	ury, Corporate
U.S. government agency, U.S. government sponsored entity, mur non-U.S. sovereign, private fund, registered fund, other). If "other," pa brief description.	
Item C.5. Country of investment of	or issuer.
Report the ISO country code that corresponds to the country where issuer is organized.	UNITED STATES OF AMERICA the
If different from the country where issuer is organized, also report the country code that corresponds to t country of investment or issuer bat the concentrations of the risk and economic exposure of the investment.	e ISO he sed on
Item C.6. Is the investment a Res	tricted Security?
Is the investment a Restricted Sec	urity?
Item C.7.	
classification(s) for each portfolio in	on. For portfolio investments of open-end management investment companies, provide the liquidity nvestment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio classifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	on categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if has multiple sub-advisers with differ take to liquidate the entire position	hay choose to indicate the percentage amount of a holding attributable to multiple classification categories only in portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fundering liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify ade size for each portion of the position.
Item C.8. Indicate the level within Accounting Principles (ASC 820, (i.e., net asset value used as the	the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it practical expedient).
Indicate the level within the fair val hierarchy in which the fair value measurements fall pursuant to U.S Generally Accepted Accounting Pr 7(ASC 820, Fair Value Measureme [1/2/3] Report "N/A" if the investment have a level associated with it net asset value used as the practic expedient).	S. inciples ent). ent does (i.e.,
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most clo reflects the coupon type among the following (fixed, floating, variable, i	e
ii. Annualized rate.	
c. Currently in default? [Y/N]	Yes No
d. Are there any interest payments arrears or have any coupon payme been legally deferred by the issuer	ents
e. Is any portion of the interest paikind? [Y/N] Enter "N" if the interest be paid in kind but is not actually pkind or if the Fund has the option delecting in-kind payment and has to be paid in-kind.	t may paid in of

f. For convertible securities, also provide:

ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer nose securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	Yes No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No
NPORT-P: Part C: Schedu	ıle of Portfolio Investments
information for securities in an aggregate ar reporting those securities in Part C, provide end of the reporting period covered by this r	Its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report mount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of d that the securities so listed are not restricted, have been held for not more than one year prior to the report, and have not been previously reported by name to the shareholders of the Fund or to any atement, application, or report to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Avangrid 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.	5493000X0Q38NLSKPB49
c. Title of the issue or description of the investment.	AVANGRID INC
d. CUSIP (if any).	05351W103
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US05351W1036
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres provide the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	1767577.00000000
Units	Number of shares

https://www.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml

O Yes No

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i. Mandatory convertible? [Y/N]

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Description of other uni	ts.	
Currency. Indicate the of the investment is denor		United States Dollar
Value. Report values in currency of investment denominated in U.S. do exchange rate used to	is not blars, provide the	74202882.46000000
Exchange rate.		
Percentage value comp of the Fund.	pared to net assets	0.008507920447
to the relevant payoff p		e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.		■ Long Short N/A
Item C.4. Asset and iss	suer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term i (e.g., money market fur other cash managemer repurchase agreement, equity-preferred, debt, commodity, derivative-oequity, derivative-foreig derivative-interest rate, structured note, loan, A backed security, ABS-acommercial paper, ABS-bond/debt obligation, A commodity, real estate, provide a brief descripti	nd, liquidity pool, or nt vehicle), equity-common, derivative-credit, derivative-n exchange, derivatives-other, abs-mortgage sset backed b-collateralized bs-other, other). If "other,"	Equity-common
Issuer type (corporate, U.S. government agenc government sponsored non-U.S. sovereign, pri registered fund, other). a brief description.	cy, U.S. entity, municipal, vate fund,	Corporate
Item C.5. Country of in	vestment or issuer.	
Report the ISO country corresponds to the coursesure is organized.		UNITED STATES OF AMERICA
If different from the cou issuer is organized, als country code that corre country of investment o the concentrations of th economic exposure of t	o report the ISO sponds to the or issuer based on the risk and	
Item C.6. Is the investr	nent a Restricted Se	ecurity?
Is the investment a Res	stricted Security?	○ Yes ● No
Item C.7.		
classification(s) for eac	h portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investm	ents	
ii. Moderately Liquid Inv	vestments	
iii. Less Liquid Investme	ents	
iv. Illiquid Investments		
Category.		N/A
b. If attributing multiple applicable.	classification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstant has multiple sub-advise take to liquidate the ent	nces: (1) if portions o ers with differing liquid tire position (rather th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in if the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would nan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the le Accounting Principles (i.e., net asset value us	(ASC 820, Fair Valu	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted are Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within hierarchy in which the f measurements fall purs Generally Accepted Ac 7(ASC 820, Fair Value [1/2/3] Report "N/A" if the not have a level associate.	air value suant to U.S. counting Principles Measurement). ne investment does	

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NPORT-P: Part C: Schedule of Portfolio Investments

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

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

Item C.7.

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

c. Tri-party?

derivative-interest rate, derivatives-other,

1/2020 https://w	ww.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
structured note, loan, ABS-mortga, backed security, ABS-asset backer commercial paper, ABS-collateraliz bond/debt obligation, ABS-other, commodity, real estate, other). If "coprovide a brief description.	d zed
Issuer type (corporate, U.S. Treasu	ury, Corporate
U.S. government agency, U.S. government sponsored entity, mun non-U.S. sovereign, private fund, registered fund, other). If "other," p a brief description.	
Item C.5. Country of investment of	or issuer.
Report the ISO country code that corresponds to the country where tissuer is organized.	UNITED STATES OF AMERICA the
If different from the country where issuer is organized, also report the country code that corresponds to to country of investment or issuer bas the concentrations of the risk and economic exposure of the investment.	ISO he sed on
Item C.6. Is the investment a Res	tricted Security?
Is the investment a Restricted Sec	urity?
Item C.7.	
classification(s) for each portfolio in	on. For portfolio investments of open-end management investment companies, provide the liquidity investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio classifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	on categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if p has multiple sub-advisers with diffe take to liquidate the entire position	lay choose to indicate the percentage amount of a holding attributable to multiple classification categories only i portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fundering liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify ade size for each portion of the position.
	the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it practical expedient).
Indicate the level within the fair val hierarchy in which the fair value measurements fall pursuant to U.S Generally Accepted Accounting Pr 7(ASC 820, Fair Value Measureme [1/2/3] Report "N/A" if the investme not have a level associated with it net asset value used as the practic expedient).	S. inciples ent). ent does (i.e.,
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most clo reflects the coupon type among the following (fixed, floating, variable, r	e
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments arrears or have any coupon payme been legally deferred by the issuer	ents
e. Is any portion of the interest paid kind? [Y/N] Enter "N" if the interest be paid in kind but is not actually p kind or if the Fund has the option of electing in-kind payment and has to be paid in-kind.	may aid in of

f. For convertible securities, also provide:

9/1/2020	https://www.sec.g	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
i. Mandatory convertib	le? [Y/N]	O Yes O No
ii. Contingent convertib	ole? [Y/N]	○ Yes ○ No
	ISIN (if CUSIP is not a	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).		
Item C.10. For repurch	hase and reverse rep	ourchase agreements, also provide:
 a. Select the category transaction (repurchas repurchase). Select "re agreement" if the Fund and receives collateral repurchase agreement cash borrower and post 	se, reverse epurchase d is the cash lender l. Select "reverse t" if the Fund is the	Repurchase Reverse repurchase
b. Counterparty.		
 i. Cleared by central co Y, provide the name of counterparty. 		○ Yes ○ No
ii. If N, provide the nan	ne and LEI (if any) of	counterparty.
c. Tri-party?		○ Yes ○ No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following are subject to the repu	g information concerni irchase agreement, th	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer ose securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivati	•	
 a. Does any amount or represent reinvestmen received for loaned se 	it of cash collateral	○ Yes ◎ No
 b. Does any portion of represent that is treate and received for loane 	ed as a Fund asset	○ Yes No
c. Is any portion of this by the Fund?	s investment on loan	○ Yes ● No
NPORT-P: Pa	ırt C: Schedu	le of Portfolio Investments
information for securiti reporting those securit end of the reporting pe	es in an aggregate ar ties in Part C, provide eriod covered by this r	is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report mount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of d that the securities so listed are not restricted, have been held for not more than one year prior to the eport, and have not been previously reported by name to the shareholders of the Fund or to any tement, application, or report to shareholders or otherwise made available to the public.
Item C.1. Identification	n of investment.	
a. Name of issuer (if a	ny).	NexPoint Residential Trust Inc
b. LEI (if any) of issuer holding in a fund that is series trust, report the	s a series of a	549300U2J6XVYBF87166
c. Title of the issue or of investment.	description of the	NEXPOINT RESI
d. CUSIP (if any).		65341D102
At least one of the follo	owing other identifiers	
Identifier.		ISIN
ISIN		US65341D1028
Item C.2. Amount of e Balance. Indicate whe provide the number of	ther amount is expres	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance		506675 00000000

Number of shares

Units

9/1/2020	https://www.sec.go	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
Description of other uni	ts.	
Currency. Indicate the of the investment is denor		United States Dollar
Value. Report values in currency of investment denominated in U.S. do exchange rate used to	is not blars, provide the	21092461.25000000
Exchange rate.		
Percentage value comp of the Fund.	pared to net assets	0.002418409857
to the relevant payoff p		e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.		■ Long Short N/A
Item C.4. Asset and iss	suer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term i (e.g., money market fur other cash managemer repurchase agreement, equity-preferred, debt, commodity, derivative-of equity, derivative-foreig derivative-interest rate, structured note, loan, A backed security, ABS-a commercial paper, ABS bond/debt obligation, A commodity, real estate, provide a brief description.	nd, liquidity pool, or nt vehicle), equity-common, derivative-credit, derivative-n exchange, derivatives-other, abs-mortgage sset backed 6-collateralized Bs-other, other). If "other,"	Equity-common
Issuer type (corporate, U.S. government agenc government sponsored non-U.S. sovereign, pri registered fund, other). a brief description.	cy, U.S. entity, municipal, vate fund,	Corporate
Item C.5. Country of in	vestment or issuer.	
Report the ISO country corresponds to the coursesure is organized.		UNITED STATES OF AMERICA
If different from the cou issuer is organized, als country code that corre country of investment o the concentrations of th economic exposure of t	o report the ISO sponds to the or issuer based on ne risk and	
Item C.6. Is the investr	nent a Restricted Se	ecurity?
Is the investment a Res	stricted Security?	○ Yes ● No
Item C.7.		
classification(s) for eac	h portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investm	ents	
ii. Moderately Liquid Inv	vestments	
iii. Less Liquid Investme	ents	
iv. Illiquid Investments		
Category.		N/A
b. If attributing multiple applicable.	classification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstant has multiple sub-advise take to liquidate the ent	nces: (1) if portions o ers with differing liquid tire position (rather th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in if the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would lan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the le Accounting Principles (i.e., net asset value us	(ASC 820, Fair Valu	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted are Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within hierarchy in which the f measurements fall purs Generally Accepted Ac 7(ASC 820, Fair Value [1/2/3] Report "N/A" if the not have a level associate.	air value suant to U.S. counting Principles Measurement). ne investment does	

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NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

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

Item C.7.

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investments with multiple liquidity classificat	ions, indicate the percentage a	infount attributable to each classification.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	ich of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos the following circumstances: (1) if portions chas multiple sub-advisers with differing liquing	of the position have differing liq dity views; or (3) if the fund cho nan basing it on the sizes it wo	mount of a holding attributable to multiple classification categories only in uidity features that justify treating the portions separately; (2) if a fund poses to classify the position through evaluation of how long it would uld reasonably anticipated trading). In (1) and (2), a fund would classify
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu (i.e., net asset value used as the practical	ıe Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	● 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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 No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
	available), ticker (if CUSIP and	le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also p	rovide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse re	
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?

derivative-interest rate, derivatives-other,

/1/2020 https://www.	sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P X01/primary doc.xml
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other provide a brief description.	
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municipa non-U.S. sovereign, private fund, registered fund, other). If "other," provid a brief description.	
Item C.5. Country of investment or is	suer.
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISC country code that corresponds to the country of investment or issuer based the concentrations of the risk and economic exposure of the investments	no
Item C.6. Is the investment a Restrict	ed Security?
Is the investment a Restricted Security	? ○ Yes ● No
Item C.7.	
classification(s) for each portfolio inves	or portfolio investments of open-end management investment companies, provide the liquidity tement among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio sifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ategories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if porting has multiple sub-advisers with differing	choose to indicate the percentage amount of a holding attributable to multiple classification categories only ir ons of the position have differing liquidity features that justify treating the portions separately; (2) if a fund liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would her than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify size for each portion of the position.
Item C.8. Indicate the level within the	fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Princip 7(ASC 820, Fair Value Measurement) [1/2/3] Report "N/A" if the investment on thave a level associated with it (i.e., net asset value used as the practical expedient).	oes
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
 i. Select the 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	© Yes ◎ No /N]
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest ma be paid in kind but is not actually paid kind or if the Fund has the option of electing in-kind payment and has elect to be paid in-kind.	in .

f. For convertible securities, also provide:

9/1/2020	https://www.sec.go	ov/Archives/edgar/data/36405/000175272420179644/xsIFormNPORT-P_X01/primary_doc.xml	
i. Mandatory convertible	e? [Y/N]	◎ Yes ◎ No	
ii. Contingent convertible	e? [Y/N]	◎ Yes ◎ No	
	SIN (if CUSIP is not a	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.	
v. Delta (if applicable).			
·	•	ourchase agreements, also provide:	
a. Select the category the transaction (repurchase repurchase). Select "repagreement" if the Fund and receives collateral. repurchase agreement" cash borrower and post	r, reverse ourchase is the cash lender Select "reverse if the Fund is the	Repurchase Reverse repurchase	
b. Counterparty.			
 i. Cleared by central councilety, provide the name of the counterparty. 	unterparty? [Y/N] If he central	© Yes ◎ No	
ii. If N, provide the name	e and LEI (if any) of o	counterparty.	
c. Tri-party?		○ Yes ○ No	
d. Repurchase rate.			
e. Maturity date.			
		ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer	
, .		ose securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivativ Item C.12. Securities le	•		
Does any amount of trepresent reinvestment received for loaned sectors.	of cash collateral	○ Yes No	
 b. Does any portion of the represent that is treated and received for loaned 	as a Fund asset	© Yes [®] No	
c. Is any portion of this i by the Fund?	nvestment on loan	○ Yes ● No	
NPORT-P: Par	t C: Schedu	le of Portfolio Investments	
information for securities reporting those securities end of the reporting periods.	s in an aggregate an es in Part C, provided iod covered by this re	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report nount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of that the securities so listed are not restricted, have been held for not more than one year prior to the eport, and have not been previously reported by name to the shareholders of the Fund or to any tement, application, or report to shareholders or otherwise made available to the public.	
Item C.1. Identification	of investment.		
a. Name of issuer (if any	y).	Fulgent Genetics Inc	
b. LEI (if any) of issuer. holding in a fund that is series trust, report the L	a series of a	549300CL6P01M68QJ404	
c. Title of the issue or de investment.	escription of the	FULGENT GENETICS	
d. CUSIP (if any).		359664109	
At least one of the follow	ving other identifiers:		
Identifier.		ISIN	_
ISIN		US3596641098	_
Item C.2. Amount of ea	ch investment.		
Balance. Indicate wheth provide the number of c		sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,	
Balance		279570 00000000	

Number of shares

Units

9/1/2020	https://www.sec.go	ov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml
Description of other uni	ts.	
Currency. Indicate the of the investment is denor		United States Dollar
Value. Report values in currency of investment denominated in U.S. do exchange rate used to	is not blars, provide the	4473120.00000000
Exchange rate.		
Percentage value comp of the Fund.	pared to net assets	0.000512876964
to the relevant payoff p		e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.		■ Long Short N/A
Item C.4. Asset and iss	suer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term i (e.g., money market fur other cash managemer repurchase agreement, equity-preferred, debt, commodity, derivative-cequity, derivative-foreig derivative-interest rate, structured note, loan, A backed security, ABS-a commercial paper, ABS bond/debt obligation, A commodity, real estate, provide a brief descripti	nd, liquidity pool, or nt vehicle), equity-common, derivative-credit, derivative-n exchange, derivatives-other, abs-mortgage isset backed b-collateralized bs-other, other). If "other,"	Equity-common
Issuer type (corporate, U.S. government agenc government sponsored non-U.S. sovereign, pri registered fund, other). a brief description.	cy, U.S. entity, municipal, vate fund,	Corporate
Item C.5. Country of in	vestment or issuer.	
Report the ISO country corresponds to the courissuer is organized.		UNITED STATES OF AMERICA
If different from the cou issuer is organized, also country code that corre country of investment of the concentrations of the economic exposure of the	o report the ISO sponds to the or issuer based on ne risk and	
Item C.6. Is the investr	nent a Restricted Se	ecurity?
Is the investment a Res	stricted Security?	○ Yes ● No
Item C.7.		
classification(s) for eacl	h portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investm	ents	
ii. Moderately Liquid Inv	vestments	
iii. Less Liquid Investme	ents	
iv. Illiquid Investments		
Category.		N/A
b. If attributing multiple applicable.	classification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstar has multiple sub-advise take to liquidate the ent	nces: (1) if portions o ers with differing liquid tire position (rather th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in if the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would lan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the le Accounting Principles (i.e., net asset value us	(ASC 820, Fair Valu	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted are Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within hierarchy in which the f measurements fall purs Generally Accepted Acc 7(ASC 820, Fair Value [1/2/3] Report "N/A" if the not have a level association.	air value suant to U.S. counting Principles Measurement). ne investment does	

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https://www.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P X01/primary doc.xml

NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

9/1/2020

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	ANSYS 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.	549300VJV8H15Z5FJ571
c. Title of the issue or description of the investment.	ANSYS INC
d. CUSIP (if any).	03662Q105
At least one of the following other identifiers	:
Identifier.	ISIN
ION	
ISIN	US03662Q1058
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres provide the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	2437280.00000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	711027694.40000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.081524690951
Item C.3. Indicate payoff profile among the	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted So	ecurity?

O Yes O No

Is the investment a Restricted Security?

Item C.7.

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

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

Category.

N/A

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

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

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

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

0	1	0	2	© 3	0	N/A

a. ı	Maturity dat	€.			
	_				

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

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

Yes
No

Yes
No

O Yes O 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

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 Yes No Y, provide the name of the central counterparty
- ii. If N, provide the name and LEI (if any) of counterparty.

equity, derivative-foreign exchange

derivative-interest rate, derivative-interes	ortgage acked teralized her,

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA			

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

Is the investment a Restricted Security?

O Yes O No

Item C.7.

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

Category

N/A

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

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

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

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

0	1	0 2	2 6	3	0	N/A

Item C.9. For debt securities

For debt securities, also provide:

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

Yes
No

c. Currently in default? [Y/N]d. Are there any interest payments in

Yes
No

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

Yes
No

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

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

Is the investment a Restricted Security?

Item C.7.

9/1/2020

Exchange rate.

of the Fund

Pavoff profile.

a brief description.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category

N/A

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

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

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

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

1 0 2 0 3 0 N/A

net asset value used as the practical expedient).		
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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]	O Yes O No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
	available), ticker (if CUSIP and ISIN are not a	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	uirchase agreements, also provide.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
• •		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	O Yes O No	
Y, provide the name of the central		
Y, provide the name of the central counterparty.		
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of	counterparty.	
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party?	counterparty.	
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date.	counterparty. Yes No No Ing the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issue ding to Items C.10.f.i-iii.
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerni	counterparty. Yes No No Ing the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issue ding to Items C.10.f.i-iii.
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerni are subject to the repurchase agreement, the ltem C.11. For derivatives, also provide:	counterparty. Yes No No Ing the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issue ding to Items C.10.f.i-iii.
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerni are subject to the repurchase agreement, the litem C.11. For derivatives, also provide: litem C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral	Yes No No ng the securities subject to the repurchase a ose securities may be aggregated in respon	agreement (i.e., collateral). If multiple securities of an issue ding to Items C.10.f.i-iii.

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NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

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

Item C.7.

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

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

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

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

N/A

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

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

v. Delta (if applicable).	

Item C.10. For repurchase and reverse 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.

iv. Illiquid Investments

Category.

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

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

c. Tri-party?

Yes
No

derivative-interest rate, derivatives-other,

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structured note, loan, ABS-morte backed security, ABS-asset back commercial paper, ABS-collaters bond/debt obligation, ABS-other, commodity, real estate, other). If provide a brief description.	od .
Issuer type (corporate, U.S. Trea	y, Corporate
U.S. government agency, U.S. government sponsored entity, m non-U.S. sovereign, private fund registered fund, other). If "other," a brief description.	
Item C.5. Country of investmen	issuer.
Report the ISO country code that corresponds to the country wher issuer is organized.	UNITED STATES OF AMERICA e
If different from the country wher issuer is organized, also report to country code that corresponds to country of investment or issuer to the concentrations of the risk and economic exposure of the investigation.	SO Solution
Item C.6. Is the investment a Re	icted Security?
Is the investment a Restricted Se	ity?
Item C.7.	
classification(s) for each portfolio	. For portfolio investments of open-end management investment companies, provide the liquidity restment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio assifications, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classifica applicable.	categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds the following circumstances: (1) has multiple sub-advisers with di take to liquidate the entire position	y choose to indicate the percentage amount of a holding attributable to multiple classification categories only intrions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund ing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify de size for each portion of the position.
	he fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted air Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it ractical expedient).
Indicate the level within the fair value measurements fall pursuant to U Generally Accepted Accounting 7(ASC 820, Fair Value Measurer [1/2/3] Report "N/A" if the investront have a level associated with net asset value used as the pracexpedient).	ciples tt). t does e.,
Item C.9. For debt securities	
For debt securities, also provide	
a. Maturity date.	
b. Coupon.	
i. Select the category that most or reflects the coupon type among following (fixed, floating, variable	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest paymer arrears or have any coupon pay been legally deferred by the issu	tts
e. Is any portion of the interest p kind? [Y/N] Enter "N" if the intere be paid in kind but is not actually kind or if the Fund has the optior electing in-kind payment and has to be paid in-kind.	nay id in

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	□ Yes □ No
ii. Contingent convertible? [Y/N]	Yes No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not not available).If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	© Yes [©] No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer hose securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ● No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
information for securities in an aggregate at reporting those securities in Part C, provide end of the reporting period covered by this	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report mount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of ed that the securities so listed are not restricted, have been held for not more than one year prior to the report, and have not been previously reported by name to the shareholders of the Fund or to any atement, application, or report to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Calyxt Inc
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
c. Title of the issue or description of the investment.	CALYXT INC
d. CUSIP (if any).	13173L107
At least one of the following other identifiers	5:
Identifier.	ISIN
ISIN	US13173L1070
Ham O.O. Amazont of south 1	
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres provide the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	200296.00000000
Units	Number of shares

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Description of other uni	its.	
Currency. Indicate the of the investment is denor		United States Dollar
Value. Report values in currency of investment denominated in U.S. do exchange rate used to	is not ollars, provide the	987459.28000000
Exchange rate.		
Percentage value compof the Fund.	pared to net assets	0.000113219658
to the relevant payoff		e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.		
Item C.4. Asset and iss	suer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term) (e.g., money market fur other cash managemer repurchase agreement, equity-preferred, debt, commodity, derivative-oreig derivative-interest rate, structured note, loan, A backed security, ABS-a commercial paper, ABS bond/debt obligation, A commodity, real estate, provide a brief description.	nd, liquidity pool, or nt vehicle), , equity-common, derivative- credit, derivative- in exchange, derivatives-other, NBS-mortgage isset backed S-collateralized BS-other, , other). If "other,"	Equity-common
Issuer type (corporate, U.S. government agend government sponsored non-U.S. sovereign, pri registered fund, other). a brief description.	cy, U.S. entity, municipal, vate fund,	Corporate
Item C.5. Country of in	vestment or issuer.	
Report the ISO country corresponds to the cou issuer is organized.		UNITED STATES OF AMERICA
If different from the cou issuer is organized, als country code that corre country of investment of the concentrations of the economic exposure of the	o réport the ISO esponds to the or issuer based on ne risk and	
Item C.6. Is the investr	nent a Restricted Se	ecurity?
Is the investment a Res	stricted Security?	○ Yes ◎ No
Item C.7.		
classification(s) for eac	h portfolio investmen	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investm	ents	
ii. Moderately Liquid Inv	vestments	
iii. Less Liquid Investme	ents	
iv. Illiquid Investments		
Category.		N/A
b. If attributing multiple applicable.	classification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstants has multiple sub-advise take to liquidate the entire the entire tracks.	nces: (1) if portions o ers with differing liquid tire position (rather th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in if the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would nan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the I Accounting Principles (i.e., net asset value us	(ASC 820, Fair Valu	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted are Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within hierarchy in which the f measurements fall purs Generally Accepted Ac 7(ASC 820, Fair Value [1/2/3] Report "N/A" if the not have a level associate.	fair value suant to U.S. counting Principles Measurement). he investment does	

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NPORT-P: Part C: Schedule of Portfolio Investments

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

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

Item C.7.

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

b. Counterparty.

counterparty.

c. Tri-party?

Y, provide the name of the central

Cleared by central counterparty? [Y/N] If Yes No

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

derivative-interest rate, derivatives-other,

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structured note, loan, ABS-m backed security, ABS-asset commercial paper, ABS-colla bond/debt obligation, ABS-or commodity, real estate, othe provide a brief description.	backed ateralized ther,	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		Corporate
Item C.5. Country of investr	ment or issuer.	
Report the ISO country code corresponds to the country vissuer is organized.		UNITED STATES OF AMERICA
If different from the country v issuer is organized, also rep- country code that correspon- country of investment or issu- the concentrations of the risk economic exposure of the in	ort the ISO ds to the uer based on k and	
Item C.6. Is the investment	a Restricted Se	ecurity?
Is the investment a Restricte	ed Security?	○ Yes ● No
Item C.7.		
classification(s) for each port	tfolio investment	rtfolio investments of open-end management investment companies, provide the liquidity t among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments		
ii. Moderately Liquid Investm	nents	
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.		N/A
b. If attributing multiple class applicable.	sification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Fu the following circumstances: has multiple sub-advisers wi take to liquidate the entire po	(1) if portions of th differing liquid osition (rather th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in f the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would an basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the level of Accounting Principles (ASC (i.e., net asset value used a	C 820, Fair Valu	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the f hierarchy in which the fair va measurements fall pursuant Generally Accepted Account 7(ASC 820, Fair Value Meas [1/2/3] Report "N/A" if the invnot have a level associated onet asset value used as the expedient).	alue to U.S. ting Principles surement). vestment does with it (i.e.,	
Item C.9. For debt securities	s	
For debt securities, also prov	vide:	
a. Maturity date.		
b. Coupon.		
i. Select the category that more reflects the coupon type amo following (fixed, floating, vari	ona the	
ii. Annualized rate.		
c. Currently in default? [Y/N]		○ Yes ○ No
d. Are there any interest pay arrears or have any coupon been legally deferred by the	payments	○ Yes ○ No
e. Is any portion of the intere kind? [Y/N] Enter "N" if the ir be paid in kind but is not act kind or if the Fund has the opelecting in-kind payment and to be paid in-kind.	nterest may ually paid in ption of	O Yes O No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	◎ Yes ◎ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer ose securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes ® No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ● No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No
NPORT-P: Part C: Schedu	le of Portfolio Investments
information for securities in an aggregate ar reporting those securities in Part C, provide end of the reporting period covered by this	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report nount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of I that the securities so listed are not restricted, have been held for not more than one year prior to the eport, and have not been previously reported by name to the shareholders of the Fund or to any tement, application, or report to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	HarborOne Bancorp Inc
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
c. Title of the issue or description of the investment.	HARBORONE BANCOR
d. CUSIP (if any).	41165Y100
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US41165Y1001
Item C.2. Amount of each investment.	
	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
Balance	456414.00000000
Units	Number of shares

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Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3897775.56000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000446909382
to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	■ Long
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes ● No
Item C.7.	
classification(s) for each portfolio investmen	ortfolio investments of open-end management investment companies, provide the liquidity nt among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos the following circumstances: (1) if portions chas multiple sub-advisers with differing liqui	se to indicate the percentage amount of a holding attributable to multiple classification categories only in of the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would nan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu (i.e., net asset value used as the practical	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,	● 1 ○ 2 ○ 3 ○ N/A

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NPORT-P: Part C: Schedule of Portfolio Investments

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

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

Item C.7.

b. Coupon.

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

ii. Annualized rate

c. Currently in default? [Y/N]

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]

ii. Contingent convertible? [Y/N]

O Yes O No

Yes
No

Yes
No

Yes
No

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

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

v. Delta (if applicable).	

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

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

Repurchase Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?

Yes
No

derivative-interest rate, derivatives-other,

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structured note, loan, ABS- backed security, ABS-asset commercial paper, ABS-col bond/debt obligation, ABS- commodity, real estate, oth provide a brief description.	t backed lateralized 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 invest	tment or issuer.	
Report the ISO country cod corresponds to the country issuer is organized.		UNITED STATES OF AMERICA
If different from the country issuer is organized, also re country code that correspor country of investment or iss the concentrations of the rise conomic exposure of the i	port the ISO nds to the suer based on sk and	
Item C.6. Is the investment	t a Restricted Se	curity?
Is the investment a Restrict	ed Security?	© Yes ® No
Item C.7.		
classification(s) for each po	rtfolio investment	tfolio investments of open-end management investment companies, provide the liquidity among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio ons, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	3	
ii. Moderately Liquid Investr	ments	
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.		N/A
	sification categor	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances has multiple sub-advisers w take to liquidate the entire p	s: (1) if portions of vith differing liquid position (rather the	to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund ity views; or (3) if the fund chooses to classify the position through evaluation of how long it would an basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify or each portion of the position.
	C 820, Fair Valu	alue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the hierarchy in which the fair v measurements fall pursuan Generally Accepted Accour 7(ASC 820, Fair Value Mea [1/2/3] Report "N/A" if the ir not have a level associated net asset value used as the expedient).	ralue t to U.S. nting Principles asurement). nvestment does with it (i.e.,	● 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	es	
For debt securities, also pro	ovide:	
a. Maturity date.		
b. Coupon.		
i. Select the category that n reflects the coupon type an following (fixed, floating, va	nong the	
ii. Annualized rate.		
c. Currently in default? [Y/N	IJ	© Yes [©] No
d. Are there any interest pa arrears or have any coupor been legally deferred by the	n payments	○ Yes ○ No
e. Is any portion of the inter kind? [Y/N] Enter "N" if the be paid in kind but is not ackind or if the Fund has the electing in-kind payment and to be paid in-kind.	interest may stually paid in option of	● Yes ● No

f. For convertible securities, also provide:

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i. Mandatory convertible	e? [Y/N]	○ Yes ○ No
ii. Contingent convertibl	e? [Y/N]	○ Yes ○ No
	SIN (if CUSIP is not a	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are of identifier used.
v. Delta (if applicable).		
•	•	purchase agreements, also provide:
a. Select the category the transaction (repurchase repurchase). Select "repagreement" if the Fund and receives collateral. repurchase agreement" cash borrower and post	e, reverse ourchase is the cash lender Select "reverse if the Fund is the	Repurchase Reverse repurchase
b. Counterparty.		
 i. Cleared by central cor Y, provide the name of the counterparty. 	unterparty? [Y/N] If the central	○ Yes ○ No
ii. If N, provide the name	e and LEI (if any) of	counterparty.
c. Tri-party?		○ Yes ○ No
d. Repurchase rate.		
e. Maturity date.		
•	information concerni	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer
are subject to the repur	chase agreement, th	ose securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivative Item C.12. Securities le	•	
 a. Does any amount of represent reinvestment received for loaned sec 	of cash collateral	○ Yes No
 b. Does any portion of t represent that is treated and received for loaned 	l as a Fund asset	○ Yes ◎ No
c. Is any portion of this by the Fund?	investment on loan	O Yes O No
NPORT-P: Par	rt C: Schedu	le of Portfolio Investments
information for securitie reporting those securitie end of the reporting per	s in an aggregate an es in Part C, provided iod covered by this r	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report mount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of d that the securities so listed are not restricted, have been held for not more than one year prior to the eport, and have not been previously reported by name to the shareholders of the Fund or to any tement, application, or report to shareholders or otherwise made available to the public.
Item C.1. Identification	of investment.	
a. Name of issuer (if an	y).	Forma Therapeutics Holdings Inc
b. LEI (if any) of issuer.holding in a fund that is series trust, report the L	a series of a	N/A
c. Title of the issue or d investment.	escription of the	FORMA THERAPEUTI
d. CUSIP (if any).		34633R104
At least one of the follow	wing other identifiers	:
Identifier.		ISIN
ISIN		US34633R1041
	ner amount is expres	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,
provide the number of c	contracts.	
Balance		31536 00000000

Number of shares

Units

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Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1466108.64000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000168100419
to the relevant payoff profile question in I	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond tem C.11.
Payoff profile.	■ Long Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes ● No
Item C.7.	
classification(s) for each portfolio investmen	ortfolio investments of open-end management investment companies, provide the liquidity at among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio tions, indicate the percentage amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
the following circumstances: (1) if portions of has multiple sub-advisers with differing liqui	the to indicate the percentage amount of a holding attributable to multiple classification categories only in of the position have differing liquidity features that justify treating the portions separately; (2) if a fund dity views; or (3) if the fund chooses to classify the position through evaluation of how long it would nan basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify for each portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu (i.e., net asset value used as the practical	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it expedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,	

 $https://www.sec.gov/Archives/edgar/data/36405/000175272420179644/xslFormNPORT-P_X01/primary_doc.xml$

NPORT-P: Part C: Schedule of Portfolio Investments

9/1/2020

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

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment com