

# ETF OPPORTUNITIES TRUST

## FORM NPORT-P

(Monthly Portfolio Investments Report on Form N-PORT (Public))

Filed 09/28/22 for the Period Ending 07/31/22

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Telephone	804-267-7400
CIK	0001771146
Symbol	ESK
Fiscal Year	07/31

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

Confidential	<input type="checkbox"/>
Filer CIK	0001771146
Filer CCC	*****
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	<input type="checkbox"/> LIVE <input type="checkbox"/> TEST
Would you like a Return Copy?	<input type="checkbox"/>
Is this an electronic copy of an official filing submitted in paper format?	<input type="checkbox"/>

### Submission Contact Information

Name	
Phone	
E-Mail Address	

### Notification Information

Notify via Filing Website only?	<input type="checkbox"/>
Notification E-mail Address	
Series ID	S000074411
Class (Contract) ID	C000232320

## NPORT-P: Part A: General Information

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

a. Name of Registrant	ETF Opportunities Trust
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	811-23439
c. CIK number of Registrant	0001771146
d. LEI of Registrant	549300FWST5041130Z58

e. Address and telephone number of Registrant:	
i. Street Address 1	8730 Stony Point Parkway
ii. Street Address 2	Suite 205
iii. City	Richmond
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	23235
vii. Telephone number	804-267-7400

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

a. Name of Series.	UBC Algorithmic Fundamentals ETF
b. EDGAR series identifier (if any).	S000074411
c. LEI of Series.	5493005XXW4JQUUK7D72

**Item A.3. Reporting period.**

a. Date of fiscal year-end.	2022-07-31
b. Date as of which information is reported.	2022-07-31

**Item A.4. Final filing**

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

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

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

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	2019005.08
b. Total liabilities.	421276.21
c. Net assets.	1597728.87

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

a. Assets attributable to miscellaneous securities reported in Part D.	0.00000000
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000

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

Amounts payable within one year.

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

Amounts payable after one year.

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

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:	0.00000000
(ii) On a standby commitment basis:	0.00000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000
f. Cash and cash equivalents not reported in Parts C and D.	108202.91000000

### 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:

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

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

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	United States Dollar					
Interest Rate Risk (DV01)						
		0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
Interest Rate Risk (DV100)						
		0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
Investment grade	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
Non-Investment grade	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

- (i) the value of each debt security,
- (ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
- (iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
- (iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

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

Item B.4. Securities lending.

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

Borrower Information Record	Name of borrower	LEI (if any) of borrower	Aggregate value of all securities on loan to the borrower
—	—	—	—

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

Item B.5. Return information.

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

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	-1.20000000	-10.02000000	14.96000000	C000232320

b. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

	Month 1	Month 2	Month 3
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Asset category	Instrument type	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		—	—	—	—	—	—
Equity Contracts		-1750.00000000	0.00000000	-18597.42000000	0.00000000	45197.39000000	-2552.50000000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	-1750.00000000	0.00000000	-18597.42000000	0.00000000	45197.39000000	-2552.50000000
	Swaption	—	—	—	—	—	—
	Swap	—	—	—	—	—	—
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Foreign Exchange Contracts		—	—	—	—	—	—
Interest Rate Contracts		—	—	—	—	—	—
Other Contracts		—	—	—	—	—	—

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

Month	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Month 1	-9650.08000000	-8510.08000000
Month 2	-65207.22000000	-71366.19000000
Month 3	-30850.02000000	196681.09000000

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

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

Month	Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	Total net asset value of shares sold in connection with reinvestments of dividends and distributions	Total net asset value of shares redeemed or repurchased, including exchanges
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Month 1	0.00000000	0.00000000	0.00000000
Month 2	0.00000000	0.00000000	0.00000000
Month 3	0.00000000	0.00000000	0.00000000

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

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

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

—
- c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?

☐ Yes
☐ No
☐ N/A

**Item B.8. Derivatives Transactions.**

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

- (1) Moderately Liquid Investments
- (2) Less Liquid Investments
- (3) Illiquid Investments

For purposes of Item B.8, when computing the required percentage, the denominator should only include assets (and exclude liabilities) that are categorized by the Fund as Highly Liquid Investments.

Classification

—

**Item B.9. Derivatives Exposure for limited derivatives users.**

If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:

- a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.

—
- b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.

—
- c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.

—
- d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of

—

its net assets during the reporting period.

Item B.10. VaR information.

For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund’s compliance with the applicable VaR test at least once each business day:

- a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value. —
- b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:

i. As applicable, the name of the Fund’s Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund’s Securities Portfolio. —

ii. As applicable, the index identifier for the Fund’s Designated Index. —

iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaR of the Fund's Designated Reference Portfolio. —
- c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period. —

NPORT-P: Part C: Schedule of Portfolio Investments

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

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

- a. Name of issuer (if any). QUANTA SERVICES, INC.
- b. LEI (if any) of issuer. (1) SHVRXXEACT60MMH07S24
- c. Title of the issue or description of the investment. QUANTA SERVICES INC
- d. CUSIP (if any). 74762E102

At least one of the following other identifiers:

- ISIN US74762E1029



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

Balance. (2)

a. Balance	55.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7630.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.477562253725

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

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

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 2

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

- a. Name of issuer (if any). O'Reilly Automotive, Inc.
- b. LEI (if any) of issuer. [\(1\)](#) 549300K2RLMQL149Q332
- c. Title of the issue or description of the investment. O REILLY AUTOMOTIVE INC
- d. CUSIP (if any). 67103H107

At least one of the following other identifiers:

- ISIN US67103H1077

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

Balance. [\(2\)](#)

- a. Balance 11.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7739.49000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.484405717723

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 3

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

a. Name of issuer (if any). CHEVRON CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) N/A

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

d. CUSIP (if any). 166764100

At least one of the following other identifiers:

- ISIN US1667641005

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

Balance. [\(2\)](#)

a. Balance	41.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6714.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.420282823079

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

Item C.12. Securities lending.

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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

## Schedule of Portfolio Investments Record: 4

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

a. Name of issuer (if any).

ROLLINS, INC.

b. LEI (if any) of issuer. (1)

549300F2A0BXT4SGWD84

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

ROLLINS INC

d. CUSIP (if any).

775711104

At least one of the following other identifiers:

- ISIN

US7757111049

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

Balance. (2)

a. Balance

198.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7636.86000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.477982224856

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 5

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

a. Name of issuer (if any). Dreyfus Treasury Securities Cash Management; Service Shares

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. MMF DTSS 261941702

d. CUSIP (if any). 261941702

At least one of the following other identifiers:

- ISIN US2619417023

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

Balance. [\(2\)](#)

a. Balance	5011.51000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5011.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.313664608188

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
b. Issuer type. (7)	Registered fund

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

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 6

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

- a. Name of issuer (if any). PACCAR INC
- b. LEI (if any) of issuer. [\(1\)](#) KDTEY8BWE486IKZ3CC07
- c. Title of the issue or description of the investment. PACCAR INC
- d. CUSIP (if any). 693718108

At least one of the following other identifiers:

- ISIN US6937181088

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

Balance. [\(2\)](#)

- a. Balance 181.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 16565.12000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.036791680430

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA



b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 7

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

a. Name of issuer (if any). WESTERN DIGITAL CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 549300QQXOOYEF89IC56

c. Title of the issue or description of the investment. WESTERN DIGITAL CORP

d. CUSIP (if any). 958102105

At least one of the following other identifiers:

- ISIN US9581021055

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

Balance. [\(2\)](#)

a. Balance	326.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	16006.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.001834560328

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

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

## Schedule of Portfolio Investments Record: 8

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

- a. Name of issuer (if any). BROADCOM INC.
- b. LEI (if any) of issuer. [\(1\)](#) 549300WV6GIDOZJTV909
- c. Title of the issue or description of the investment. BROADCOM INC
- d. CUSIP (if any). 11135F101

At least one of the following other identifiers:

- ISIN US11135F1012

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

Balance. [\(2\)](#)

- a. Balance 38.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 20348.24000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.273572780843

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 9

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

a. Name of issuer (if any).	ABBVIE INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	FR5LCKFTG8054YNNRU85
c. Title of the issue or description of the investment.	ABBVIE INC
d. CUSIP (if any).	00287Y109

At least one of the following other identifiers:

- ISIN	US00287Y1091
--------	--------------

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

Balance. [\(2\)](#)

a. Balance	118.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	16934.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.059890718504

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

Item C.12. Securities lending.

--	--

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

## Schedule of Portfolio Investments Record: 10

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

- |   |                        |
|---|------------------------|
| a. Name of issuer (if any).                             | WEC ENERGY GROUP, INC. |
| b. LEI (if any) of issuer. (1)                          | 549300IGLYTZUK3PVP70   |
| c. Title of the issue or description of the investment. | WEC ENERGY GROUP       |
| d. CUSIP (if any).                                      | 92939U106              |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US92939U1060 |
|--------|--------------|

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 74.00000000          |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 7681.94000000        |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.480803729859       |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

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

- |                          |                          |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 11

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

a. Name of issuer (if any). NVIDIA CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 549300S4KLFTLO7GSQ80

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

d. CUSIP (if any). 67066G104

At least one of the following other identifiers:

- ISIN US67066G1040

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

Balance. [\(2\)](#)

a. Balance	243.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44136.09000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.762426768942

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

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

## Schedule of Portfolio Investments Record: 12

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

a. Name of issuer (if any).

Cboe Global Markets, Inc.

b. LEI (if any) of issuer. (1)

529900RLNSGA90UPEH54

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

CBOE GLOBAL MARKETS INC

d. CUSIP (if any).

12503M108

At least one of the following other identifiers:

- ISIN

US12503M1080

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

Balance. (2)

a. Balance

62.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7649.56000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.478777103151

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 13

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

a. Name of issuer (if any). APPLE INC.

b. LEI (if any) of issuer. [\(1\)](#) HWUPKR0MPOU8FGXBT394

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

d. CUSIP (if any). 037833100

At least one of the following other identifiers:

- ISIN US0378331005

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

Balance. [\(2\)](#)

a. Balance	1424.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	231414.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	14.48394933240

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 14

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

- a. Name of issuer (if any). CIGNA CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) 549300VIWYMSIGT1U456
- c. Title of the issue or description of the investment. CIGNA CORP
- d. CUSIP (if any). 125523100

At least one of the following other identifiers:

- ISIN US1255231003

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

Balance. [\(2\)](#)

- a. Balance 28.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7710.08000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.482564979876

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 15

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

a. Name of issuer (if any). REALTY INCOME CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 549300CUWDAUZH43859

c. Title of the issue or description of the investment. REALTY INCOME CORP

d. CUSIP (if any). 756109104

At least one of the following other identifiers:

- ISIN US7561091049

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

Balance. [\(2\)](#)

a. Balance	104.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7694.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.481618636583

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

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

## Schedule of Portfolio Investments Record: 16

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

- a. Name of issuer (if any). META PLATFORMS, INC.
- b. LEI (if any) of issuer. (1) BQ4BKCS1HXdV9HN80Z93
- c. Title of the issue or description of the investment. META PLATFORMS INC
- d. CUSIP (if any). 30303M102

At least one of the following other identifiers:

- ISIN US30303M1027

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

Balance. (2)

- a. Balance 272.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 43275.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 2.708544660646

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 17

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

a. Name of issuer (if any). AMAZON.COM, INC.

b. LEI (if any) of issuer. [\(1\)](#) ZXTILKJKG63JELOEG630

c. Title of the issue or description of the investment. AMAZON COM INC

d. CUSIP (if any). 023135106

At least one of the following other identifiers:

- ISIN US0231351067

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

Balance. [\(2\)](#)



a. Balance	897.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	121050.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	7.576388727331

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

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

## Schedule of Portfolio Investments Record: 18

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

- a. Name of issuer (if any). TESLA, INC.
- b. LEI (if any) of issuer. [\(1\)](#) 54930043XZGB27CTOV49
- c. Title of the issue or description of the investment. TESLA INC
- d. CUSIP (if any). 88160R101

At least one of the following other identifiers:

- ISIN US88160R1014

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

Balance. [\(2\)](#)

- a. Balance 91.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 81121.95000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 5.077328921270

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 19

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

a. Name of issuer (if any). CAMPBELL SOUP COMPANY

b. LEI (if any) of issuer. [\(1\)](#) 5493007JDSMX8Z5Z1902

c. Title of the issue or description of the investment. CAMPBELL SOUP CO

d. CUSIP (if any). 134429109

At least one of the following other identifiers:

- ISIN US1344291091

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

Balance. [\(2\)](#)

a. Balance	156.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7698.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.481846459969

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

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

## Schedule of Portfolio Investments Record: 20

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

- a. Name of issuer (if any). COSTCO WHOLESALE CORPORATION
- b. LEI (if any) of issuer. (1) 29DX7H14B9S6O3FD6V18
- c. Title of the issue or description of the investment. COSTCO WHOLESALE CORP
- d. CUSIP (if any). 22160K105

At least one of the following other identifiers:

- ISIN US22160K1051

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

Balance. (2)

- a. Balance 44.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 23817.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.490690970615

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 21

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

a. Name of issuer (if any).	Coterra Energy Inc.
b. LEI (if any) of issuer. <a href="#">(1)</a>	FCNMH6O7VWU7LHXMK351
c. Title of the issue or description of the investment.	COTERRA ENERCOTERRA ENERGY INC
d. CUSIP (if any).	127097103

At least one of the following other identifiers:

- ISIN	US1270971039
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	512.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	15662.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.980271452439

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 22

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

a. Name of issuer (if any).

LAMB WESTON HOLDINGS, INC.

b. LEI (if any) of issuer. (1)

5493005SMYID1D2OY946

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

LAMB WESTON HOLDING INC

d. CUSIP (if any).

513272104

At least one of the following other identifiers:

- ISIN

US5132721045

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

Balance. (2)

a. Balance

96.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7647.36000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.478639407698

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

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

a. ISO country code. (8)

UNITED STATES OF AMERICA



b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 23

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

a. Name of issuer (if any). KELLOGG COMPANY

b. LEI (if any) of issuer. [\(1\)](#) LONONJOYIBXOHXWDB86

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

d. CUSIP (if any). 487836108

At least one of the following other identifiers:

- ISIN US4878361082

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

Balance. [\(2\)](#)

a. Balance	104.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7687.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.481162989813

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 24

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

- a. Name of issuer (if any). ENPHASE ENERGY, INC.
- b. LEI (if any) of issuer. [\(1\)](#) 5493008U7KIGMI59Z314
- c. Title of the issue or description of the investment. ENPHASE ENERGY INC
- d. CUSIP (if any). 29355A107

At least one of the following other identifiers:

- ISIN US29355A1079

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

Balance. [\(2\)](#)

- a. Balance 59.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 16766.62000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.049403332118

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 25

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

a. Name of issuer (if any). GENERAL MILLS, INC.

b. LEI (if any) of issuer. [\(1\)](#) 2TGYMUGI08PO8X8L6150

c. Title of the issue or description of the investment. GENERAL MILLS INC

d. CUSIP (if any). 370334104

At least one of the following other identifiers:

- ISIN US3703341046

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

Balance. [\(2\)](#)

a. Balance	103.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7703.37000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.482145008746

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

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

## Schedule of Portfolio Investments Record: 26

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

- a. Name of issuer (if any). ELI LILLY AND COMPANY
- b. LEI (if any) of issuer. [\(1\)](#) FRDRIPF3EKNDJ2CQJL29
- c. Title of the issue or description of the investment. ELI LILLY CO
- d. CUSIP (if any). 532457108

At least one of the following other identifiers:

- ISIN US5324571083

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

Balance. [\(2\)](#)

- a. Balance 23.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7582.87000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.474603053270

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 27

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

a. Name of issuer (if any). ANSYS, INC.

b. LEI (if any) of issuer. [\(1\)](#) 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:

- ISIN US03662Q1058

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

Balance. [\(2\)](#)

a. Balance	56.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	15623.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.977853019580

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 28

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

- a. Name of issuer (if any). EXXON MOBIL CORPORATION
- b. LEI (if any) of issuer. (1) J3WHBG0MTS7O8ZVMDC91
- c. Title of the issue or description of the investment. EXXON MOBIL CORPORATION
- d. CUSIP (if any). 30231G102

At least one of the following other identifiers:

- ISIN US30231G1022

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

Balance. (2)

- a. Balance 174.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 16865.82000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.055612145257

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 29

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

a. Name of issuer (if any). DOLLAR TREE, INC.

b. LEI (if any) of issuer. [\(1\)](#) 549300PMSTQITB1WHR43

c. Title of the issue or description of the investment. DOLLAR TREE INC

d. CUSIP (if any). 256746108

At least one of the following other identifiers:

- ISIN US2567461080

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

Balance. [\(2\)](#)

a. Balance	47.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7771.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.486435473873

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 30

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

- a. Name of issuer (if any). CHIPOTLE MEXICAN GRILL, INC.
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CHIPOTLE MEXICAN GRILL
- d. CUSIP (if any). 169656105

At least one of the following other identifiers:

- ISIN US1696561059

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

Balance. [\(2\)](#)

- a. Balance 11.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 17206.42000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.076929904884

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 31

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

a. Name of issuer (if any). ON SEMICONDUCTOR CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) ZV20P4CNJVT8V1ZGJ064

c. Title of the issue or description of the investment. ON SEMICONDUCTOR CORP

d. CUSIP (if any). 682189105

At least one of the following other identifiers:

- ISIN US6821891057

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

Balance. [\(2\)](#)

a. Balance	285.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	19032.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.191209619940

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 32

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

- |   |                       |
|---|-----------------------|
| a. Name of issuer (if any).                             | HOWMET AEROSPACE INC. |
| b. LEI (if any) of issuer. (1)                          | 549300HO5WFZUT5N2T22  |
| c. Title of the issue or description of the investment. | HOWMET AEROSPACE INC  |
| d. CUSIP (if any).                                      | 443201108             |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US4432011082 |
|--------|--------------|

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 208.00000000         |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 7723.04000000        |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.483376131270       |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

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

- |                          |                          |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 33

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

a. Name of issuer (if any). BROWN-FORMAN CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 549300873K3LXF7ARU34

c. Title of the issue or description of the investment. BROWN FORMAN CORP CLASS B

d. CUSIP (if any). 115637209

At least one of the following other identifiers:

- ISIN US1156372096

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

Balance. [\(2\)](#)



a. Balance	104.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7718.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.483115761687

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

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

## Schedule of Portfolio Investments Record: 34

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

- a. Name of issuer (if any). CONOCOPHILLIPS
- b. LEI (if any) of issuer. [\(1\)](#) WPTL2Z3FIYTHSP5V2253
- c. Title of the issue or description of the investment. CONOCOPHILLIPS
- d. CUSIP (if any). 20825C104

At least one of the following other identifiers:

- ISIN US20825C1045

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

Balance. [\(2\)](#)

- a. Balance 68.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6625.24000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.414666100387

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 35

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

a. Name of issuer (if any). VALERO ENERGY CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 549300XTO5VR8SKV1V74

c. Title of the issue or description of the investment. VALERO ENERGY CORP

d. CUSIP (if any). 91913Y100

At least one of the following other identifiers:

- ISIN US91913Y1001

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

Balance. [\(2\)](#)

a. Balance	153.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	16947.81000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.060743804422

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 36

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

- a. Name of issuer (if any). THE MOSAIC COMPANY
- b. LEI (if any) of issuer. (1) 2YD5STGSJNMUB7H76907
- c. Title of the issue or description of the investment. MOSAIC CO THE
- d. CUSIP (if any). 61945C103

At least one of the following other identifiers:

- ISIN US61945C1036

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

Balance. (2)

- a. Balance 324.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 17061.84000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.067880810090

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 37

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

a. Name of issuer (if any). CENTENE CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 549300Z7JJ4TQSQGT333

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

d. CUSIP (if any). 15135B101

At least one of the following other identifiers:

- ISIN US15135B1017

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

Balance. [\(2\)](#)

a. Balance	82.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7623.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.477148541479

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

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

## Schedule of Portfolio Investments Record: 38

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

- a. Name of issuer (if any). SYSCO CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) 5RGWIFLMGH3YS7KWI652
- c. Title of the issue or description of the investment. SYSCO CORP
- d. CUSIP (if any). 871829107

At least one of the following other identifiers:

- ISIN US8718291078

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

Balance. [\(2\)](#)

- a. Balance 170.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 14433.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.903344758363

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA



b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 39

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

a. Name of issuer (if any). FACTSET RESEARCH SYSTEMS INC.

b. LEI (if any) of issuer. [\(1\)](#) 549300ZSJE7NBK6K9P30

c. Title of the issue or description of the investment. FACTSET RESEARCH SYSTEMS INC

d. CUSIP (if any). 303075105

At least one of the following other identifiers:

- ISIN US3030751057

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

Balance. [\(2\)](#)

a. Balance	34.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14609.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.914367905237

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 40

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

- a. Name of issuer (if any). CITRIX SYSTEMS, INC.
- b. LEI (if any) of issuer. (1) HCTKJGUQOPZ5NBK7NP58
- c. Title of the issue or description of the investment. CITRIX SYSTEMS INC
- d. CUSIP (if any). 177376100

At least one of the following other identifiers:

- ISIN US1773761002

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

Balance. (2)

- a. Balance 76.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7707.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.482382220457

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 41

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

a. Name of issuer (if any). AMGEN INC.

b. LEI (if any) of issuer. [\(1\)](#) 62QBXGPJ34PQ72Z12S66

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

d. CUSIP (if any). 031162100

At least one of the following other identifiers:

- ISIN US0311621009

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

Balance. [\(2\)](#)

a. Balance	31.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7671.57000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.480154683566

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 42

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

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | NASDAQ, INC.         |
| b. LEI (if any) of issuer. (1)                          | 549300L8X1Q78ERXFD06 |
| c. Title of the issue or description of the investment. | NASDAQ INC           |
| d. CUSIP (if any).                                      | 631103108            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US6311031081 |
|--------|--------------|

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 93.00000000          |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 16823.70000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.052975903226       |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

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

- |                          |                          |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 43

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

a. Name of issuer (if any). THE SOUTHERN COMPANY

b. LEI (if any) of issuer. [\(1\)](#) 549300FC3G3YU2FBZD92

c. Title of the issue or description of the investment. THE SOUTHERN COMPANY

d. CUSIP (if any). 842587107

At least one of the following other identifiers:

- ISIN US8425871071

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

Balance. [\(2\)](#)

a. Balance	100.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7689.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.481245607084

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

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

## Schedule of Portfolio Investments Record: 44

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

- a. Name of issuer (if any). MONSTER BEVERAGE CORPORATION
- b. LEI (if any) of issuer. (1) 52990090AP0E7HCB6F33
- c. Title of the issue or description of the investment. MONSTER BEVERAGE CORP
- d. CUSIP (if any). 61174X109

At least one of the following other identifiers:

- ISIN US61174X1090

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

Balance. (2)

- a. Balance 77.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7670.74000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.480102734827

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 45

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

a. Name of issuer (if any). Northrop Grumman Corporation

b. LEI (if any) of issuer. [\(1\)](#) RIMU48P07456QXSO0R61

c. Title of the issue or description of the investment. NORTHROP GRUMMAN CORP

d. CUSIP (if any). 666807102

At least one of the following other identifiers:

- ISIN US6668071029

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

Balance. [\(2\)](#)

a. Balance	16.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7662.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.479580743884

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 46

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

- a. Name of issuer (if any). WATERS CORPORATION
- b. LEI (if any) of issuer. (1) 5T547R1474YC9HOD8Q74
- c. Title of the issue or description of the investment. WATERS CORP
- d. CUSIP (if any). 941848103

At least one of the following other identifiers:

- ISIN US9418481035

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

Balance. (2)

- a. Balance 21.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7644.63000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.478468540159

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 47

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

a. Name of issuer (if any). UNITEDHEALTH GROUP INCORPORATED

b. LEI (if any) of issuer. [\(1\)](#) 549300GHBM8T5GXDE41

c. Title of the issue or description of the investment. UNITEDHEALTH GROUP INC

d. CUSIP (if any). 91324P102

At least one of the following other identifiers:

- ISIN US91324P1021

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

Balance. [\(2\)](#)

a. Balance	14.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7592.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.475222056918

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 48

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

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | ALPHABET INC.        |
| b. LEI (if any) of issuer. (1)                          | 5493006MHB84DD0ZWV18 |
| c. Title of the issue or description of the investment. | ALPHABET INC CLASS A |
| d. CUSIP (if any).                                      | 02079K305            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US02079K3059 |
|--------|--------------|

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 1152.00000000        |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 134000.64000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 8.386944901358       |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

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

- |                          |                          |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 49

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

a. Name of issuer (if any). Pepsico, Inc.

b. LEI (if any) of issuer. [\(1\)](#) FJSUNZKFNQ5YPJ5OT455

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

d. CUSIP (if any). 713448108

At least one of the following other identifiers:

- ISIN US7134481081

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

Balance. [\(2\)](#)



a. Balance	135.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	23619.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.478323415411

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 50

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

- a. Name of issuer (if any). PHILLIPS 66
- b. LEI (if any) of issuer. (1) 5493005JBO5YSIGK1814
- c. Title of the issue or description of the investment. PHILLIPS 66
- d. CUSIP (if any). 718546104

At least one of the following other identifiers:

- ISIN US7185461040

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

Balance. (2)

- a. Balance 190.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 16910.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.058377320302

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 51

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

a. Name of issuer (if any). VICI PROPERTIES INC.

b. LEI (if any) of issuer. [\(1\)](#) 254900RKH6RY9KCJQH63

c. Title of the issue or description of the investment. VICI PROPERTIES INC

d. CUSIP (if any). 925652109

At least one of the following other identifiers:

- ISIN US9256521090

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

Balance. [\(2\)](#)

a. Balance	224.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7658.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.479340402730

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 52

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

- |   |                                    |
|---|------------------------------------|
| a. Name of issuer (if any).                             | SPDR S&P 500 ETF Trust             |
| b. LEI (if any) of issuer. (1)                          | N/A                                |
| c. Title of the issue or description of the investment. | SPDR S P 500 ETF TRUST CALL OPTION |
| d. CUSIP (if any).                                      | N/A                                |

At least one of the following other identifiers:

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

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 50.00000000          |
| b. Units  | Number of contracts  |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 59600.00000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 3.730294990538       |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                     |                   |
|---------------------|-------------------|
| a. Asset type. (6)  | Derivative-equity |
| b. Issuer type. (7) |                   |

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

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Option

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CBOE GLOBAL MARKETS, INC.	529900RLNSGA90UPEH54

ii. Type, selected from among the following (put, call). Respond call for warrants. ☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. SPDR S&P 500 ETF Trust

Title of issue. SPDR S P 500 ETF TRUST CALL OPTION

At least one of the following other identifiers:

- CUSIP. 78462F103

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

Number of shares. 50.00000000

v. Exercise price or rate. 420.00000000

vi. Exercise Price Currency Code United States Dollar

vii. Expiration date.	2022-10-21
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-2552.50000000

Item C.12. Securities lending.

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

# Schedule of Portfolio Investments Record: 53

Item C.1. Identification of investment.

a. Name of issuer (if any).	HESS CORPORATION
b. LEI (if any) of issuer. (1)	UASVRYNXNK17ULIGK870
c. Title of the issue or description of the investment.	HESS CORP
d. CUSIP (if any).	42809H107

At least one of the following other identifiers:

- ISIN	US42809H1077
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	149.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16758.03000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.048865693964

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

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

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 54

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

a. Name of issuer (if any).	ULTA BEAUTY, INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900CIV6HN8M28YM82
c. Title of the issue or description of the investment.	ULTA BEAUTY INC



d. CUSIP (if any).	90384S303
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At least one of the following other identifiers:

- ISIN	US90384S3031
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	20.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7778.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.486828531802

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

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

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

**Schedule of Portfolio Investments Record: 55****Item C.1. Identification of investment.**

- a. Name of issuer (if any). MONOLITHIC POWER SYSTEMS, INC.
- b. LEI (if any) of issuer. (1) 529900TB7O85LSZ1XU31
- c. Title of the issue or description of the investment. MONOLITHIS POWER SYSTEMS
- d. CUSIP (if any). 609839105

At least one of the following other identifiers:

- ISIN US6098391054

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

Balance. (2)

- a. Balance 37.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 17194.64000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.076192608324

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 56

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

a. Name of issuer (if any). MICROSOFT CORPORATION

b. LEI (if any) of issuer. (1) INR2EJN1ERAN0W5ZP974

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

d. CUSIP (if any). 594918104

At least one of the following other identifiers:

- ISIN	US5949181045
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	649.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	182200.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	11.40370330793

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

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

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

**Schedule of Portfolio Investments Record: 57****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CARDINAL HEALTH, INC.
- b. LEI (if any) of issuer. [\(1\)](#) CCU46N3GJMF4OK4N7U60
- c. Title of the issue or description of the investment. CARDINAL HEALTH INC
- d. CUSIP (if any). 14149Y108

At least one of the following other identifiers:

- ISIN US14149Y1082

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

Balance. [\(2\)](#)

- a. Balance 130.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7742.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.484612886790

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 58

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

a. Name of issuer (if any). PIONEER NATURAL RESOURCES COMPANY

b. LEI (if any) of issuer. [\(1\)](#) FY8JBF7CCL2VE4F1B628

c. Title of the issue or description of the investment. PIONEER NATURAL RESOURCES CO

d. CUSIP (if any). 723787107

At least one of the following other identifiers:

- ISIN US7237871071

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

Balance. (2)

a. Balance	73.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17297.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.082621108298

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 59

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

- a. Name of issuer (if any). AMERISOURCEBERGEN CORPORATION
- b. LEI (if any) of issuer. (1) AI8GXXW8LG5WK7E9UD086
- c. Title of the issue or description of the investment. AMERISOURCEBERGEN CORP
- d. CUSIP (if any). 03073E105

At least one of the following other identifiers:

- ISIN US03073E1055

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

Balance. (2)

- a. Balance 108.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 15760.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.986427690951

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

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

- a. ISO country code. (8) UNITED STATES OF AMERICA



b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 60

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

a. Name of issuer (if any). THE PROGRESSIVE CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 529900TACNVLY9DCR586

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

d. CUSIP (if any). 743315103

At least one of the following other identifiers:

- ISIN US7433151039

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

Balance. [\(2\)](#)

a. Balance	67.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7709.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.482498635704

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 61

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

a. Name of issuer (if any).

PACKAGING CORPORATION OF AMERICA

b. LEI (if any) of issuer. (1)

549300XZP8MFZFY8TJ84

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

PACKAGING CORP OF AMERICA

d. CUSIP (if any).

695156109

At least one of the following other identifiers:

- ISIN

US6951561090

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

Balance. (2)

a. Balance

120.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

16873.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.056074050912

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**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

## Schedule of Portfolio Investments Record: 62

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

a. Name of issuer (if any). DEVON ENERGY CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 54930042348RKR3ZPN35

c. Title of the issue or description of the investment. DEVON ENERGY CORP

d. CUSIP (if any). 25179M103

At least one of the following other identifiers:

- ISIN US25179M1036

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

Balance. [\(2\)](#)

a. Balance	122.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7667.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.479912464747

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

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

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If “other” provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If “other” provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference	

(16)	instrument, ISIN (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.
(17)	Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	<p>If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (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.</p> <p>If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.</p> <p>An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.</p>
(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	ETF Opportunities Trust
By (Signature):	Karen Shupe
Name:	Karen Shupe
Title:	Treasurer
Date:	2022-08-30

