

# HSBC FUNDS

## FORM NPORT-P

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

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

Address	C/O HSBC FUNDS 452 FIFTH AVENUE NEW YORK, NY, 11108
Telephone	614-470-8000
CIK	0000798290
Symbol	HBIXX
SIC Code	0000 - Unknown
Fiscal Year	10/31



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	0000798290
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	S000055061
Class (Contract) ID	C000173143

## NPORT-P: Part A: General Information

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

a. Name of Registrant	HSBC Funds
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	811-04782
c. CIK number of Registrant	0000798290
d. LEI of Registrant	213800JVHAGFQYZSO120



e. Address and telephone number of Registrant:	
i. Street Address 1	4400 Easton Commons
ii. Street Address 2	Suite 200
iii. City	Columbus
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	43219
vii. Telephone number	800-782-8183

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

a. Name of Series.	HSBC RadiantESG U.S. Smaller Companies Portfolio
b. EDGAR series identifier (if any).	S000055061
c. LEI of Series.	213800HO64XDKSZCIW67

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

a. Date of fiscal year-end.	2022-10-31
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.	29320467.21
b. Total liabilities.	92702.03
c. Net assets.	29227765.18

**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.	0.00000000

### 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	-1.79000000	-11.01000000	12.29000000	C000173143

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.

i. Asset category.

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	-817595.43	-741785.04000000
Month 2	-7692363.70000000	1721026.17000000
Month 3	87050.19000000	3308590.88000000

**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
Month 1	450115.44	0.00000000	-1275195.64
Month 2	361982.79	0.00000000	-36324510.65
Month 3	581684.00	0.00000000	-2742635.47

**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.

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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.

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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.

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**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.

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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.

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

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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.

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## 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).	HARMONIC INC.
b. LEI (if any) of issuer. (1)	549300LRGRD8XC9BTL66
c. Title of the issue or description of the investment.	HARMONIC INC
d. CUSIP (if any).	413160102

At least one of the following other identifiers:

- ISIN	US4131601027
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19600.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	214032.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.732289994400

#### 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? ☐ 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: 2

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

a. Name of issuer (if any). Owens & Minor, Inc.

b. LEI (if any) of issuer. [\(1\)](#) 549300LMT5KQQXCEZ733

c. Title of the issue or description of the investment. OWENS MINOR INC

d. CUSIP (if any). 690732102

At least one of the following other identifiers:

- ISIN US6907321029

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

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

a. Balance 5850.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	207148.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.708738758246

**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

**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?	<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

## Schedule of Portfolio Investments Record: 3

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

a. Name of issuer (if any).

Sterling Infrastructure, Inc.

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

549300RZIK6K1215XU51

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

STERLING INFRASTRUCTURE

d. CUSIP (if any).

859241101

At least one of the following other identifiers:

- ISIN

US8592411016

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

Balance. (2)

a. Balance

6030.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

155031.30000000

f. Exchange rate.

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

0.530424748677

### 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: 4**

**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 1500.00000000

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>	185070.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.633199284516

**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>	
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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
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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?	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 5

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

a. Name of issuer (if any).

FIVE9, INC.

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

254900MXP6EWY0SFFR59

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

FIVE9 INC

d. CUSIP (if any).

338307101

At least one of the following other identifiers:

- ISIN

US3383071012

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

Balance. (2)

a. Balance

6380.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

689805.60000000

f. Exchange rate.

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

2.360103811399

### 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 <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.**

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: 6**

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

a. Name of issuer (if any).	Coursera Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	984500573CA1QB7DAC30
c. Title of the issue or description of the investment.	COURSERA INC
d. CUSIP (if any).	22266M104

At least one of the following other identifiers:

- ISIN	US22266M1045
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**Item C.2. Amount of each investment.**

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

a. Balance	19860.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar



e. Value. (4).	275855.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.943812837899

**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).	AMN HEALTHCARE SERVICES, INC.
b. LEI (if any) of issuer. (1)	529900W3ARRTCNFH2I39
c. Title of the issue or description of the investment.	AMN HEALTHCARE SERVICES INC
d. CUSIP (if any).	001744101

At least one of the following other identifiers:

- ISIN	US0017441017
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3840.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	431769.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.477258344389

## 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
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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: 8

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ORGANON & CO.
- b. LEI (if any) of issuer. (1)

549300AMCKY57OK2CO56
- c. Title of the issue or description of the investment.

ORGANON CO
- d. CUSIP (if any).

68622V106

At least one of the following other identifiers:

- ISIN

US68622V1061

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

14320.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

454230.40000000
- f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	1.554105820963
---	----------------

**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
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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
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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?	<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: 9**



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

a. Name of issuer (if any).	ATKORE INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	52990002TI38AM4RPV48
c. Title of the issue or description of the investment.	ATKORE INC
d. CUSIP (if any).	047649108

At least one of the following other identifiers:

- ISIN	US0476491081
--------	--------------

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

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

a. Balance	6510.00000000
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>	646247.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.211074627225

**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. [\(10\)](#)

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: 10

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

a. Name of issuer (if any).

IRIDIUM COMMUNICATIONS INC.

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

549300U620NVQ4J1CT96

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

IRIDIUM COMMUNICATIONS INC

d. CUSIP (if any).

46269C102

At least one of the following other identifiers:

- ISIN

US46269C1027

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

Balance. (2)

a. Balance

15110.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

675568.10000000

f. Exchange rate.

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

2.311391568392

**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: 11

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

a. Name of issuer (if any). CARLISLE COMPANIES INCORPORATED



b. LEI (if any) of issuer. <a href="#">(1)</a>	XR64VGX1ZPX6G7ZN7Z11
c. Title of the issue or description of the investment.	CARLISLE CO
d. CUSIP (if any).	142339100

At least one of the following other identifiers:

- ISIN	US1423391002
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**Item C.2. Amount of each investment.**

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

a. Balance	2710.00000000
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>	802431.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.745440833598

**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. [\(10\)](#)

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: 12

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

- a. Name of issuer (if any). A10 NETWORKS, INC.
- b. LEI (if any) of issuer. [\(1\)](#) 549300UQD4IWUML81Q35
- c. Title of the issue or description of the investment. A10 NETWORKS INC
- d. CUSIP (if any). 002121101

At least one of the following other identifiers:

- ISIN US0021211018

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 11300.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 168483.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.576448452224

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

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ 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. [\(10\)](#)

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: 13

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

- |   |                          |
|---|--------------------------|
| a. Name of issuer (if any).                             | OLD SECOND BANCORP, INC. |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300XVJC1MPUT81C04     |
| c. Title of the issue or description of the investment. | OLD SECOND BANCORP INC   |



d. CUSIP (if any).	680277100
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At least one of the following other identifiers:

- ISIN	US6802771005
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**Item C.2. Amount of each investment.**

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

a. Balance	6470.00000000
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>	90903.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.311017621224

**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. [\(10\)](#)

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

a. Name of issuer (if any).

Orion Engineered Carbons S.A.

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

N/A

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

ORION ENGINEERED CARBONS SA

d. CUSIP (if any).

L72967109

At least one of the following other identifiers:

- ISIN

LU1092234845

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

Balance. (2)

a. Balance

12100.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

209209.00000000

f. Exchange rate.

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

0.715788561703

**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) LUXEMBOURG

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). IRON MOUNTAIN INCORPORATED

b. LEI (if any) of issuer. (1) SQL3F6CKNNBM3SQGHX24

c. Title of the issue or description of the investment. IRON MOUNTAIN INC

d. CUSIP (if any). 46284V101

At least one of the following other identifiers:



- ISIN	US46284V1017
--------	--------------

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

Balance. (2)

a. Balance	6730.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	326337.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.116533193661

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

- a. Name of issuer (if any). VONTIER CORPORATION
- b. LEI (if any) of issuer. (1) 549300VVSQLG4P5K4639
- c. Title of the issue or description of the investment. VONTIER CORP W I
- d. CUSIP (if any). 928881101

At least one of the following other identifiers:

- ISIN US9288811014

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

Balance. (2)

- a. Balance 16400.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 423120.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.447664566189

**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). RAPID7, INC.

b. LEI (if any) of issuer. (1) 549300GNVG5D60KEYN14

c. Title of the issue or description of the investment. RAPID7 INC

d. CUSIP (if any). 753422104

At least one of the following other identifiers:

- ISIN US7534221046

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



Balance. (2)

a. Balance	8120.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	519436.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.777201906478

**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: 18

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

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | BOX, INC.            |
| b. LEI (if any) of issuer. (1)                          | 549300KQUCPD8687YS68 |
| c. Title of the issue or description of the investment. | BOX INC CLASS A      |
| d. CUSIP (if any).                                      | 10316T104            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US10316T1043 |
|--------|--------------|

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 20670.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 587854.80000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.011288911005       |

### 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: 19

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

a. Name of issuer (if any). CONSTELLIUM SE

b. LEI (if any) of issuer. [\(1\)](#) 724500KRJEMC79KAAU28

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

d. CUSIP (if any). F21107101

At least one of the following other identifiers:

- ISIN FR0013467479

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

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

a. Balance 13080.00000000



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>	191360.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.654721285809

**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>	FRANCE
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?

☐ 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).

LATTICE SEMICONDUCTOR CORPORATION

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

549300LRBBPZDQ2II567

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

LATTICE SEMICONDUCTOR CORP

d. CUSIP (if any).

518415104

At least one of the following other identifiers:

- ISIN

US5184151042

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

Balance. (2)

a. Balance

12130.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

745995.00000000

f. Exchange rate.

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

2.552350463354

### 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 <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: 21

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

a. Name of issuer (if any).	INSPERITY, INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	5299000Q0KW7HY5DB751
c. Title of the issue or description of the investment.	INSPERITY INC
d. CUSIP (if any).	45778Q107

At least one of the following other identifiers:

- ISIN	US45778Q1076
--------	--------------

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

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

a. Balance	4500.00000000
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>	493830.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.689592060695

#### ***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>	
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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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 22

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

a. Name of issuer (if any).	TRAVEL + LEISURE CO.
b. LEI (if any) of issuer. (1)	T4VNTWMFQ7JQB65L7T35
c. Title of the issue or description of the investment.	TRAVEL LEISURE CO
d. CUSIP (if any).	894164102

At least one of the following other identifiers:

- ISIN	US8941641024
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9260.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	399198.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.365819786567

### 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) ☒ 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). IAA, INC.  
b. LEI (if any) of issuer. (1) 549300PZCOPC5178W747  
c. Title of the issue or description of the investment. IAA INC  
d. CUSIP (if any). 449253103

At least one of the following other identifiers:

- ISIN US4492531037

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 16010.00000000  
b. Units Number of shares  
c. Description of other units.  
d. Currency. (3) United States Dollar



e. Value. <a href="#">(4)</a> .	604057.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.066724213363

**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).	Transmedics Group Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TRANSMEDICS GROUP INC
d. CUSIP (if any).	89377M109

At least one of the following other identifiers:

- ISIN	US89377M1099
--------	--------------

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

Balance. (2)

a. Balance	5650.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	228147.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.780583115386

## 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
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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: 25

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

a. Name of issuer (if any). TRITON INTERNATIONAL LIMITED

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

c. Title of the issue or description of the investment. TRITON INTL LTD BERMUDA

d. CUSIP (if any). G9078F107

At least one of the following other identifiers:

- ISIN BMG9078F1077

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

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

a. Balance 4480.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 287078.40000000

f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	0.982211257795
---	----------------

**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)	BERMUDA
--------------------------	---------

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?	<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
---	---



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

a. Name of issuer (if any).	Denali Therapeutics Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300ZTQ2HO18L3Q830
c. Title of the issue or description of the investment.	DENALI THERAPEUTICS INC
d. CUSIP (if any).	24823R105

At least one of the following other identifiers:

- ISIN	US24823R1059
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**Item C.2. Amount of each investment.**

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

a. Balance	16420.00000000
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>	558608.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.911225153752

**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. [\(10\)](#)

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: 27

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

a. Name of issuer (if any).

COMMVAULT SYSTEMS, INC.

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

65T5VRP62VXG39YFML83

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

COMMVAULT SYSTEMS INC

d. CUSIP (if any).

204166102

At least one of the following other identifiers:

- ISIN

US2041661024

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

Balance. (2)

a. Balance

6110.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

342709.90000000

f. Exchange rate.

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

1.172549108320

**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). ALKERMES PUBLIC LIMITED COMPANY



b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	ALKERMES PLC
d. CUSIP (if any).	G01767105

At least one of the following other identifiers:

- ISIN	IE00B56GVS15
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#### ***Item C.2. Amount of each investment.***

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

a. Balance	4960.00000000
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>	126976.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.434436226026

#### ***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>	IRELAND
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. [\(10\)](#)

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

- a. Name of issuer (if any). Northern Institutional Funds: US Government Select Portfolio; Shares
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NORTHERN INSTITUTIONAL GOVERNMENT SELECT PORTFOLIO
- d. CUSIP (if any). 665278701

At least one of the following other identifiers:

- ISIN US6652787010

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 439913.72000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 439913.72000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.505122671168

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

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



**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?

☐ 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).

FIVE BELOW, INC.

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

529900AAXP5Z6BGI7418



c. Title of the issue or description of the investment.	FIVE BELOW INC
d. CUSIP (if any).	33829M101

At least one of the following other identifiers:

- ISIN	US33829M1018
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4980.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	632808.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.165094033371

#### 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
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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: 31**

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

- a. Name of issuer (if any). iRhythm Technologies Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300FJI72RJGDS384
- c. Title of the issue or description of the investment. IRHYTHM TECHNOLOGIES INC
- d. CUSIP (if any). 450056106

At least one of the following other identifiers:

- ISIN US4500561067

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

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

- a. Balance 3360.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 519556.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.777613843550

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

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ 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. [\(10\)](#)

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: 32

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

a. Name of issuer (if any).	PITNEY BOWES INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300N2O26NW4ST6W55
c. Title of the issue or description of the investment.	PITNEY BOWES INC
d. CUSIP (if any).	724479100



At least one of the following other identifiers:

- ISIN	US7244791007
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	39800.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	130146.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.445282077498

**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? ☐ 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). DROPBOX, INC.
- b. LEI (if any) of issuer. (1) 549300JCDF7UAR6TJR51
- c. Title of the issue or description of the investment. DROPBOX INC
- d. CUSIP (if any). 26210C104

At least one of the following other identifiers:

- ISIN US26210C1045

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

Balance. (2)

- a. Balance 27340.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 621711.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 2.127126710411

**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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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)	<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?	<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: 34

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

a. Name of issuer (if any).	VERRA MOBILITY CORPORATION
b. LEI (if any) of issuer. (1)	549300XX5EKGLR0M4152
c. Title of the issue or description of the investment.	VERRA MOBILITY CORP
d. CUSIP (if any).	92511U102

At least one of the following other identifiers:

- ISIN	US92511U1025
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	24000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	395760.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.354054945914

**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). HARBORONE BANCORP, INC.
- b. LEI (if any) of issuer. [\(1\)](#) 549300CNOEY2QUB7F917
- c. Title of the issue or description of the investment. HARBORONE BANCORP INC
- d. CUSIP (if any). 41165Y100

At least one of the following other identifiers:

- ISIN US41165Y1001

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

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

- a. Balance 6570.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 95265.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.325940075860

### 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). ADVANCED ENERGY INDUSTRIES, INC.

b. LEI (if any) of issuer. [\(1\)](#) 549300756XI3QLFT2U27

c. Title of the issue or description of the investment. ADVANCED ENERGY INDUSTRIES INC

d. CUSIP (if any). 007973100

At least one of the following other identifiers:

- ISIN US0079731008

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

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



a. Balance	6160.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	551258.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.886077832516

**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).

COGENT COMMUNICATIONS HOLDINGS, INC.

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

N/A

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

COGENT COMMUNICATIONS HOLDINGS

d. CUSIP (if any).

19239V302

At least one of the following other identifiers:

- ISIN

US19239V3024

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4220.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

269278.20000000

f. Exchange rate.

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

0.921309577867

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: 38

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

a. Name of issuer (if any). STAAR SURGICAL COMPANY

b. LEI (if any) of issuer. [\(1\)](#) 5299006LRHI7OJ8BY308

c. Title of the issue or description of the investment. STAAR SURGICAL CO

d. CUSIP (if any). 852312305

At least one of the following other identifiers:

- ISIN US8523123052

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

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

a. Balance 7550.00000000

b. Units Number of shares



c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	609285.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.084610288360

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?	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 39

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

a. Name of issuer (if any).	VERICEL CORPORATION
b. LEI (if any) of issuer. (1)	54930076YM3PLTDR4B91
c. Title of the issue or description of the investment.	VERICEL CORP
d. CUSIP (if any).	92346J108

At least one of the following other identifiers:

- ISIN	US92346J1088
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9200.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	299368.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.024258947464

### 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
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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: 40**

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

a. Name of issuer (if any).	ALLEGION PUBLIC LIMITED COMPANY
b. LEI (if any) of issuer. <a href="#">(1)</a>	984500560CAC2E6FB757
c. Title of the issue or description of the investment.	ALLEGION PLC
d. CUSIP (if any).	G0176J109

At least one of the following other identifiers:

- ISIN	IE00BFRT3W74
--------	--------------

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

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

a. Balance	6050.00000000
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> .	639485.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.187936696705

**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. [\(8\)](#) IRELAND

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).	OPTION CARE HEALTH, INC.
b. LEI (if any) of issuer. (1)	549300DI3Q5ACSYJRI17
c. Title of the issue or description of the investment.	OPTION CARE HEALTH INC
d. CUSIP (if any).	68404L201

At least one of the following other identifiers:

- ISIN	US68404L2016
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19570.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	657552.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.249751207286

## 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) ☒ 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: 42

Item C.1. Identification of investment.

- a. Name of issuer (if any).

TANGER FACTORY OUTLET CENTERS, INC.
- b. LEI (if any) of issuer. (1)

UKEW8YSXE4Y581KYOL30
- c. Title of the issue or description of the investment.

TANGER FACTORY OUTLET CENTER
- d. CUSIP (if any).

875465106

At least one of the following other identifiers:

- ISIN

US8754651060

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

18180.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

295788.60000000
- f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	1.012012373092
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**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
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b. Issuer type. (7)	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
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b. Investment ISO country code. (9)	
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**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)	
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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?	<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
---	---



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

a. Name of issuer (if any).	AGILYSYS, INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	5299001XWB5V3B5IPN93
c. Title of the issue or description of the investment.	AGILYSYS INC
d. CUSIP (if any).	00847J105

At least one of the following other identifiers:

- ISIN	US00847J1051
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**Item C.2. Amount of each investment.**

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

a. Balance	4060.00000000
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>	196098.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.670930530583

**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. [\(10\)](#)

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: 44

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

a. Name of issuer (if any). THE ENSIGN GROUP, INC.

b. LEI (if any) of issuer. (1) 5493003K4HEEA8Q0BC72

c. Title of the issue or description of the investment. ENSIGN GROUP INC

d. CUSIP (if any). 29358P101

At least one of the following other identifiers:

- ISIN US29358P1012

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

Balance. (2)

a. Balance 3790.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 302025.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.033349960696

**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). STONEX GROUP INC.



b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JUF07L8VF02M60
c. Title of the issue or description of the investment.	STONEX GROUP INC
d. CUSIP (if any).	861896108

At least one of the following other identifiers:

- ISIN	US8618961085
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**Item C.2. Amount of each investment.**

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

a. Balance	1670.00000000
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>	145507.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.497838610321

**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. [\(10\)](#)

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: 46

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

- a. Name of issuer (if any). FEDERAL AGRICULTURAL MORTGAGE CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) 549300MS654K78GYF580
- c. Title of the issue or description of the investment. FEDERAL AGRICULTURAL MORTGAGE CORP
- d. CUSIP (if any). 313148306

At least one of the following other identifiers:

- ISIN US3131483063

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1090.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 120216.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.411307875438

**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. [\(7\)](#) U.S. government sponsored entity

**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). JABIL INC.
- b. LEI (if any) of issuer. [\(1\)](#) 5493000CGCQY2OQU7669
- c. Title of the issue or description of the investment. JABIL INC



d. CUSIP (if any).	466313103
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At least one of the following other identifiers:

- ISIN	US4663131039
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**Item C.2. Amount of each investment.**

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

a. Balance	11040.00000000
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>	655113.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.241408455164

**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. [\(10\)](#)

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: 48

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

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

b. LEI (if any) of issuer. [\(1\)](#) LEBZ6VLQ6I8XB1NHVY15

c. Title of the issue or description of the investment. BRUKER BIOSCIENCES CORP

d. CUSIP (if any). 116794108

At least one of the following other identifiers:

- ISIN US1167941087

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

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

a. Balance 9530.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 653281.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 2.235140100437

**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: 49

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

a. Name of issuer (if any). Winmark Corporation

b. LEI (if any) of issuer. (1) N/A

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

d. CUSIP (if any). 974250102

At least one of the following other identifiers:



- ISIN	US9742501029
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	460.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	102189.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.349629878886

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

- a. Name of issuer (if any). Evertec, Inc.
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. EVERTEC INC
- d. CUSIP (if any). 30040P103

At least one of the following other identifiers:

- ISIN PR30040P1032

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

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

- a. Balance 3610.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 140753.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.481575991640

**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. <a href="#">(8)</a>	PUERTO RICO
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. [\(10\)](#)

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: 51

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

a. Name of issuer (if any).	HANGER, INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900ZJJYVLHJXSZ60
c. Title of the issue or description of the investment.	HANGER INC
d. CUSIP (if any).	41043F208

At least one of the following other identifiers:

- ISIN	US41043F2083
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**Item C.2. Amount of each investment.**



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

a. Balance	9600.00000000
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>	178272.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.609940578426

**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: 52

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

a. Name of issuer (if any).

KFORCE INC.

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

5493003RDQQDVXY2SK46

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

KFORCE INC

d. CUSIP (if any).

493732101

At least one of the following other identifiers:

- ISIN

US4937321010

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

Balance. (2)

a. Balance

3810.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

250888.50000000

f. Exchange rate.

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

0.858390980134

### 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: 53

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

a. Name of issuer (if any). FAIR ISAAC CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) RI6HET5SJUEY30V1PS26

c. Title of the issue or description of the investment. FAIR ISAAC CORP

d. CUSIP (if any). 303250104

At least one of the following other identifiers:

- ISIN US3032501047

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

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

a. Balance 1300.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	600639.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.055028827215

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?	<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

## Schedule of Portfolio Investments Record: 54

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

a. Name of issuer (if any).

LANTHEUS HOLDINGS, INC.

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

5299005HUB5IOJGO7S39

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

LANTHEUS HOLDINGS INC

d. CUSIP (if any).

516544103

At least one of the following other identifiers:

- ISIN

US5165441032

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

Balance. (2)

a. Balance

3180.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

243969.60000000

f. Exchange rate.

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

0.834718626270

### 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: 55

Item C.1. Identification of investment.

- a. Name of issuer (if any).

PURE STORAGE, INC.
- b. LEI (if any) of issuer. (1)

549300NPDB0BZTK3WO90
- c. Title of the issue or description of the investment.

PURE STORAGE INC CLASS A
- d. CUSIP (if any).

74624M102

At least one of the following other identifiers:

- ISIN US74624M1027

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

23170.00000000
- 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>	656869.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.247416098886

#### ***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. [\(10\)](#)

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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 56

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

a. Name of issuer (if any).

PAYLOCITY HOLDING CORPORATION

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

549300VH75FTB4DIEE07

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

PAYLOCITY HOLDING CORP

d. CUSIP (if any).

70438V106

At least one of the following other identifiers:

- ISIN

US70438V1061

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

Balance. (2)

a. Balance

3230.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

665153.90000000

f. Exchange rate.

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

2.275760380253

### 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 <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: 57**

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

a. Name of issuer (if any).	VERITIV CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900VQARHWQROHAS58
c. Title of the issue or description of the investment.	VERITIV CORP
d. CUSIP (if any).	923454102

At least one of the following other identifiers:

- ISIN	US9234541020
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**Item C.2. Amount of each investment.**

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

a. Balance	2570.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar



e. Value. (4).	318731.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.090508966515

**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).	
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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?	<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: 58

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

a. Name of issuer (if any).	NOVOCURE LIMITED
b. LEI (if any) of issuer. (1)	213800YPP55UMHWA4826
c. Title of the issue or description of the investment.	NOVOCURE LTD
d. CUSIP (if any).	G6674U108

At least one of the following other identifiers:

- ISIN	JE00BYSS4X48
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8430.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	573155.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.960997347796

### 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)	JERSEY
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) ☒ 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).

ARMSTRONG WORLD INDUSTRIES, INC.
- b. LEI (if any) of issuer. (1)

KXMRXXOJ88Q45Y45MG74
- c. Title of the issue or description of the investment.

ARMSTRONG WORLD INDUSTRIES INC
- d. CUSIP (if any).

04247X102

At least one of the following other identifiers:

- ISIN US04247X1028

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

2470.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

220694.50000000
- f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	0.755085100214
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**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?	<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



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

a. Name of issuer (if any).	KULICKE AND SOFFA INDUSTRIES, INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900H6BEIRBF429744
c. Title of the issue or description of the investment.	KULICKE SOFFA INDUSTRIES INC
d. CUSIP (if any).	501242101

At least one of the following other identifiers:

- ISIN	US5012421013
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**Item C.2. Amount of each investment.**

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

a. Balance	8760.00000000
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>	421531.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.442228639117

**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. [\(10\)](#)

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: 61

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

a. Name of issuer (if any).

CROSS COUNTRY HEALTHCARE, INC.

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

54930037L0NBIPZ5S663

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

CROSS COUNTRY HEALTHCARE INC

d. CUSIP (if any).

227483104

At least one of the following other identifiers:

- ISIN

US2274831047

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

Balance. (2)

a. Balance

4820.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

127055.20000000

f. Exchange rate.

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

0.434707201243

**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). CARS.COM INC.



b. LEI (if any) of issuer. <a href="#">(1)</a>	5493002G6J07LNGX4M98
c. Title of the issue or description of the investment.	CARS COM INC
d. CUSIP (if any).	14575E105

At least one of the following other identifiers:

- ISIN	US14575E1055
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#### ***Item C.2. Amount of each investment.***

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

a. Balance	9680.00000000
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>	113836.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.389481711307

#### ***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. [\(10\)](#)

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

- a. Name of issuer (if any). UNITI GROUP INC.
- b. LEI (if any) of issuer. [\(1\)](#) 549300V3NU625PJUVA84
- c. Title of the issue or description of the investment. UNITI GROUP INC
- d. CUSIP (if any). 91325V108

At least one of the following other identifiers:

- ISIN US91325V1089

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 18990.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 189330.30000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.647775493042

**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?	<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?	<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: 64

Item C.1. Identification of investment.

a. Name of issuer (if any).	WILLIAMS-SONOMA, INC.
b. LEI (if any) of issuer. (1)	549300IARG6YWVTZ1192
c. Title of the issue or description of the investment.	WILLIAMS SONOMA INC



d. CUSIP (if any).	969904101
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At least one of the following other identifiers:

- ISIN	US9699041011
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5010.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	723544.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.475537200822

**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? ☐ 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: 65

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

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

b. LEI (if any) of issuer. [\(1\)](#) 549300C5ZB4NZ6TWM881

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

d. CUSIP (if any). 670704105

At least one of the following other identifiers:

- ISIN US6707041058

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

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

a. Balance 7730.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 405979.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.389020328785

**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: 66

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

a. Name of issuer (if any). WILLSCOT MOBILE MINI HOLDINGS CORP.

b. LEI (if any) of issuer. (1) 549300HJ4VIXF476Q166

c. Title of the issue or description of the investment. WILLSCOT MOBILE MINI HOLD

d. CUSIP (if any). 971378104

At least one of the following other identifiers:



- ISIN	US9713781048
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	15330.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	591891.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.025099409259

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

- a. Name of issuer (if any). LUMENTUM HOLDINGS INC.
- b. LEI (if any) of issuer. [\(1\)](#) 549300JLWRRRC38DWEF52
- c. Title of the issue or description of the investment. LUMENTUM HOLDINGS INC
- d. CUSIP (if any). 55024U109

At least one of the following other identifiers:

- ISIN US55024U1097

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

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

- a. Balance 4310.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 389882.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.333945984576

**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: 68

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

a. Name of issuer (if any). ROBERT HALF INTERNATIONAL INC.

b. LEI (if any) of issuer. (1) 529900VPCUY9H3HLIC08

c. Title of the issue or description of the investment. ROBERT HALF INTERNATIONAL INC

d. CUSIP (if any). 770323103

At least one of the following other identifiers:

- ISIN US7703231032

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



Balance. (2)

a. Balance	7940.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	628371.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.149913262714

**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: 69

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

a. Name of issuer (if any).

EXTREME NETWORKS, INC.

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

549300WRECW11X94UB57

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

EXTREME NETWORKS INC

d. CUSIP (if any).

30226D106

At least one of the following other identifiers:

- ISIN

US30226D1063

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

Balance. (2)

a. Balance

24130.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

315620.40000000

f. Exchange rate.

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

1.079864977894

### 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: 70

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

a. Name of issuer (if any). H & R BLOCK, INC.

b. LEI (if any) of issuer. [\(1\)](#) 549300CE3KUCWLZBG404

c. Title of the issue or description of the investment. H R BLOCK INC

d. CUSIP (if any). 093671105

At least one of the following other identifiers:

- ISIN US0936711052

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

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

a. Balance 5790.00000000



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>	231368.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.791604827037

**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. <a href="#">(10)</a>	
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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?

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 71

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

a. Name of issuer (if any).

AXCELIS TECHNOLOGIES, INC.

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

529900HF9B6NL1QG9F05

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

AXCELIS TECHNOLOGIES INC

d. CUSIP (if any).

054540208

At least one of the following other identifiers:

- ISIN

US0545402085

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

Balance. (2)

a. Balance

5650.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

397364.50000000

f. Exchange rate.

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

1.359544589033

### 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: 72**

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

a. Name of issuer (if any). HALOZYME THERAPEUTICS, INC.

b. LEI (if any) of issuer. [\(1\)](#) 529900242I3SV9AGM753

c. Title of the issue or description of the investment. HALOZYME THERAPEUTICS INC

d. CUSIP (if any). 40637H109

At least one of the following other identifiers:

- ISIN US40637H1095

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

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

a. Balance 12830.00000000

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>	627387.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.146544548090

#### ***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?	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 73

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

a. Name of issuer (if any).	TRINET GROUP, INC.
b. LEI (if any) of issuer. (1)	5299003FJVBETSFKE990
c. Title of the issue or description of the investment.	TRINET GROUP INC
d. CUSIP (if any).	896288107

At least one of the following other identifiers:

- ISIN	US8962881079
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5100.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	420750.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.439555838117

### 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
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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: 74**

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

a. Name of issuer (if any).	RYMAN HOSPITALITY PROPERTIES, INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900GCCWW9SRMPJR11
c. Title of the issue or description of the investment.	RYMAN HOSPITALITY PROPERTIES INC
d. CUSIP (if any).	78377T107

At least one of the following other identifiers:

- ISIN	US78377T1079
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**Item C.2. Amount of each investment.**

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

a. Balance	3630.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar



e. Value. (4).	321400.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.099640010177

**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
---	---

**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?	<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: 75

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

a. Name of issuer (if any).	IRONWOOD PHARMACEUTICALS, INC.
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300PC8MR6QHH6P296
c. Title of the issue or description of the investment.	IRONWOOD PHARMACEUTICALS INC
d. CUSIP (if any).	46333X108

At least one of the following other identifiers:

- ISIN	US46333X1081
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### Item C.2. Amount of each investment.

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

a. Balance	3460.00000000
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>	39617.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.135545772165

### 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 [\(12\)](#) ☒ 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

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)	<p>Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances:</p> <p>(1) if portions of the position have differing liquidity features that justify treating the portions separately;</p> <p>(2) if a fund has multiple sub-advisers with differing liquidity views; or</p> <p>(3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading).</p> <p>In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.</p>
(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.
(16)	<p>Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).</p> <p>If other identifier provided, indicate the type of identifier used.</p>
(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:

By (Signature):

Name:

Title:

Date:

HSBC Funds

Denise Lewis

Denise Lewis

Treasurer

2022-08-30



# HSBC RADIANTESG U.S. SMALLER COMPANIES PORTFOLIO (Formerly HSBC Opportunity Portfolio)

## Schedule of Portfolio Investments—as of July 31, 2022 (Unaudited)

### Common Stocks — 98.3%

	Shares	Value (\$)
<b>Banks — 0.6%</b>		
HarborOne Bancorp, Inc.	6,570	95,265
Old Second Bancorp, Inc.	6,470	90,904
		186,169
<b>Biotechnology — 5.7%</b>		
Alkermes PLC(a)	4,960	126,976
Denali Therapeutics, Inc.(a)	16,420	558,608
Halozyme Therapeutics, Inc.(a)	12,830	627,387
Ironwood Pharmaceuticals, Inc.(a)	3,460	39,617
Vericel Corp.(a)	9,200	299,368
		1,651,956
<b>Building Products — 5.7%</b>		
Allegion PLC	6,050	639,485
Armstrong World Industries, Inc.	2,470	220,694
Carlisle Cos., Inc.	2,710	802,431
		1,662,610
<b>Capital Markets — 1.1%</b>		
Cboe Global Markets, Inc.	1,500	185,070
StoneX Group, Inc.(a)	1,670	145,507
		330,577
<b>Chemicals — 0.7%</b>		
Orion Engineered Carbons SA	12,100	209,209
<b>Commercial Services &amp; Supplies — 2.5%</b>		
IAA, Inc.(a)	16,010	604,057
Pitney Bowes, Inc.	39,800	130,146
		734,203
<b>Communications Equipment — 3.1%</b>		
Extreme Networks, Inc.(a)	24,130	315,620
Harmonic, Inc.(a)	19,600	214,032
Lumentum Holdings, Inc.(a)	4,310	389,883
		919,535
<b>Construction &amp; Engineering — 2.6%</b>		
Sterling Infrastructure, Inc.(a)	6,030	155,032
WillScot Mobile Mini Holdings Corp.(a)	15,330	591,891
		746,923
<b>Diversified Consumer Services — 1.7%</b>		
Coursera, Inc.(a)	19,860	275,855
H&R Block, Inc.	5,790	231,369
		507,224
<b>Diversified Telecommunication Services — 3.2%</b>		
Cogent Communications Holdings, Inc.	4,220	269,278
Iridium Communications, Inc.(a)	15,110	675,568
		944,846
<b>Electrical Equipment — 2.2%</b>		
Atkore, Inc.(a)	6,510	646,248
<b>Electronic Equipment, Instruments &amp; Components — 5.6%</b>		
Advanced Energy Industries,		



Inc.	6,160	551,258
Jabil, Inc.	11,040	655,114
Vontier Corp.	16,400	423,120
		1,629,492
<b>Equity Real Estate Investment Trusts (REITs) — 3.9%</b>		
Iron Mountain, Inc.	6,730	326,338
Ryman Hospitality Properties, Inc.(a)	3,630	321,400
Tanger Factory Outlet Centers, Inc.	18,180	295,789
Uniti Group, Inc.	18,990	189,330
		1,132,857
<b>Health Care Equipment &amp; Supplies — 8.8%</b>		
iRhythm Technologies, Inc.(a)	3,360	519,557
Lantheus Holdings, Inc.(a)	3,180	243,970
Novocure, Ltd.(a)	8,430	573,156
NuVasive, Inc.(a)	7,730	405,979
STAAR Surgical Co.(a)	7,550	609,285
TransMedics Group, Inc.(a)	5,650	228,147
		2,580,094
<b>Health Care Providers &amp; Services — 6.5%</b>		
AMN Healthcare Services, Inc.(a)	3,840	431,770
Cross Country Healthcare, Inc.(a)	4,820	127,055
Hanger, Inc.(a)	9,600	178,272
Option Care Health, Inc.(a)	19,570	657,552
Owens & Minor, Inc.	5,850	207,148
The Ensign Group, Inc.	3,790	302,025
		1,903,822
<b>Hotels, Restaurants &amp; Leisure — 1.4%</b>		
Travel + Leisure Co.	9,260	399,199
<b>Interactive Media &amp; Services — 0.4%</b>		
Cars.com, Inc.(a)	9,680	113,837
<b>IT Services — 1.8%</b>		
EVERTEC, Inc.	3,610	140,754
Verra Mobility Corp.(a)	24,000	395,760
		536,514
<b>Life Sciences Tools &amp; Services — 2.2%</b>		
Bruker Corp.	9,530	653,281
<b>Metals &amp; Mining — 0.7%</b>		
Constellium SE(a)	13,080	191,360
<b>Pharmaceuticals — 1.6%</b>		
Organon & Co.	14,320	454,230
<b>Professional Services — 6.1%</b>		
Insperty, Inc.	4,500	493,830
Kforce, Inc.	3,810	250,888
Robert Half International, Inc.	7,940	628,372
TriNet Group, Inc.(a)	5,100	420,750
		1,793,840
<b>Semiconductors &amp; Semiconductor Equipment — 5.4%</b>		
Axcelis Technologies, Inc.(a)	5,650	397,365
Kulicke & Soffa Industries, Inc.	8,760	421,531
Lattice Semiconductor Corp.(a)	12,130	745,995
		1,564,891
<b>Software — 15.0%</b>		
A10 Networks, Inc.	11,300	168,483
Agilysys, Inc.(a)	4,060	196,098



Box, Inc., Class A(a)	20,670	587,855
CommVault Systems, Inc.(a)	6,110	342,710
Dropbox, Inc., Class A(a)	27,340	621,712
Fair Isaac Corp.(a)	1,300	600,639
Five9, Inc.(a)	6,380	689,805
Paylocity Holding Corp.(a)	3,230	665,154
Rapid7, Inc.(a)	8,120	519,436
		4,391,892
Specialty Retail — 5.0%		
Five Below, Inc.(a)	4,980	632,809
Williams-Sonoma, Inc.	5,010	723,544



# HSBC RADIANTESG U.S. SMALLER COMPANIES PORTFOLIO (Formerly HSBC Opportunity Portfolio)

Schedule of Portfolio Investments—as of July 31, 2022 (Unaudited)

## Common Stocks, continued

	Shares	Value (\$)
<b>Specialty Retail, continued</b>		
Winmark Corp.	460	102,189
		<b>1,458,542</b>
<b>Technology Hardware, Storage &amp; Peripherals — 2.3%</b>		
Pure Storage, Inc., Class A(a)	23,170	656,870
<b>Thriffs &amp; Mortgage Finance — 0.4%</b>		
Federal Agricultural Mortgage Corp., Class C	1,090	120,216
<b>Trading Companies &amp; Distributors — 2.1%</b>		
Triton International, Ltd.	4,480	287,078
Veritiv Corp.(a)	2,570	318,732
		<b>605,810</b>
<b>TOTAL COMMON STOCKS</b>		
(COST \$26,150,389)		<b>28,726,247</b>
<b>Investment Company — 1.5%</b>		
Northern Institutional Government Select Portfolio, Institutional Shares, 1.50%(b)	439,914	439,914
<b>TOTAL INVESTMENT COMPANY</b>		
(Cost \$439,914)		<b>439,914</b>
<b>TOTAL INVESTMENTS IN SECURITIES</b>		
(Cost \$26,590,303) — 99.8%		<b>29,166,161</b>
<b>Other Assets (Liabilities) - 0.2%</b>		<b>61,604</b>
<b>NET ASSETS - 100%</b>		<b>\$29,227,765</b>

(a) Represents non-income producing security.

(b) The rate represents the annualized 7-day yield that was in effect on July 31, 2022.



HSBC RADIANTESG U.S. SMALLER COMPANIES FUND  
(Formerly HSBC Opportunity Fund)

Schedule of Portfolio Investments—as of July 31, 2022 (Unaudited)

Affiliated Portfolio — 99.6%	
	Value (\$)
HSBC RadiantESG U.S. Smaller Companies Portfolio	9,449,650
TOTAL AFFILIATED PORTFOLIO (COST \$8,762,173)	9,449,650
TOTAL INVESTMENTS IN SECURITIES - 99.6% (COST \$8,762,173)	9,449,650
Other Assets (Liabilities) - 0.4%	39,625
NET ASSETS - 100%	\$9,489,275



HSBC RADIANTESG U.S. SMALLER COMPANIES FUND (CLASS I)  
(Formerly HSBC Opportunity Fund (Class I))

Schedule of Portfolio Investments—as of July 31, 2022 (Unaudited)

Affiliated Portfolio — 99.7%

	Value (\$)
HSBC RadiantESG U.S. Smaller Companies Portfolio	19,778,115
TOTAL AFFILIATED PORTFOLIO (COST \$18,318,434)	19,778,115
TOTAL INVESTMENTS IN SECURITIES - 99.7% (COST \$18,318,434)	19,778,115
Other Assets (Liabilities) - 0.3%	62,269
NET ASSETS - 100%	\$19,840,384