UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

# NPORT-P: Filer Information

| | |
|---|---|
| Filer CIK | 0001495222 |
| Filer CCC | ******** |
| Filer Investment Company Type | |
| Is this a LIVE or TEST Filing? | LIVE TEST |
| Would you like a Return Copy? | |
| Is this an electronic copy of an official filing submitted in paper format? | |

**Submission Contact Information**

| | |
|---|---|
| Name | |
| Phone | |
| E-Mail Address | |

**Notification Information**

| | |
|---|---|
| Notify via Filing Website only? | |
| Series ID | |

# NPORT-P: Part A: General Information

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

| | |
|---|---|
| a. Name of Registrant | Oxford Lane Capital Corp. |
| b. Investment Company Act file number for Registrant: (e.g., 811-_____) | 811-22432 |
| c. CIK number of Registrant | 0001495222 |
| d. LEI of Registrant | 549300G3KO4JNQQD7Z72 |

e. Address and telephone number of Registrant.

| | |
|---|---|
| Street Address 1 | 8 Sound Shore Drive |
| Street Address 2 | Suite 255 |
| City | Greenwich |
| State, if applicable | |
| Foreign country, if applicable | |
| Zip / Postal Code | 06830 |
| Telephone number | 203-983-5275 |

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

| | |
|---|---|
| a. Name of Series. | Oxford Lane Capital Corp. |
| b. EDGAR series identifier (if any). | |
| c. LEI of Series. | 549300G3KO4JNQQD7Z72 |

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

| | |
|---|---|
| a. Date of fiscal year-end. | 2026-03-31 |
| b. Date as of which information is reported. | 2025-12-31 |

**Item A.4. Final filing**

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

# NPORT-P: Part B: Information About the Fund

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

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

| | |
|---|---|
| a. Total assets, including assets attributable to miscellaneous securities reported in Part D. | 2312519870.000000000000 |
| b. Total liabilities. | 802450609.000000000000 |
| c. Net assets. | 1510069261.000000000000 |

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

| | |
|---|---|
| a. Assets attributable to miscellaneous securities reported in Part D. | 0.000000000000 |
| 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. | 0.000000000000 |

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. | 0.000000000000 |
| Controlled companies. | 0.000000000000 |
| Other affiliates. | 0.000000000000 |
| Others. | 0.000000000000 |
| Amounts payable after one year. | |
| Banks or other financial institutions for borrowings. | 0.000000000000 |
| Controlled companies. | 0.000000000000 |
| Other affiliates. | 0.000000000000 |
| Others. | 500000000.000000000000 |

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: | 0.000000000000 |
| (ii) On a standby commitment basis: | 0.000000000000 |
| e. Liquidation preference of outstanding preferred stock issued by the Fund. | 219042650.000000000000 |
| f. Cash and cash equivalents not reported in Parts C and D. | 0.000000000000 |

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

If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

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

Investment grade.

Maturity period.

3 month.

1 year.

5 years.

10 years.

30 years.

Non-Investment grade.
Maturity period.
3 month.
1 year.
5 years.
10 years.
30 years.

For purposes of Item B.3., calculate value as the sum of the absolute values of:
(i) the value of each debt security,
(ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

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

**Item B.4. Securities lending.**

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

b. Did any securities lending counterparty provide any non-cash collateral? ○ Yes ◉ No

**Item B.5. Return information.**

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

Monthly Total Return Record: 1

| | |
|---|---|
| Monthly total returns of the Fund for each of the preceding three months – Month 1. | -5.546 |
| Monthly total returns of the Fund for each of the preceding three months – Month 2. | -1.156 |
| Monthly total returns of the Fund for each of the preceding three months – Month 3. | 0.334 |

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

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

Asset category.

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

Month 1

| | |
|---|---|
| Monthly net realized gain(loss) – Month 1 | -379364.14 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | -153990068.43 |

Month 2

| | |
|---|---|
| Monthly net realized gain(loss) – Month 2 | -6880588.98 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -131808964.39 |

Month 3

| | |
|---|---|
| Monthly net realized gain(loss) – Month 3 | 215913.39 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -19645010.54 |

**Item B.6. Flow information.**

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

Month 1

| | |
|---|---|
| a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). | 0 |
| b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. | 3701646.66 |
| c. Total net asset value of shares redeemed or repurchased, including exchanges. | 0 |

Month 2

| | |
|---|---|
| a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). | 0 |
| b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. | 0 |
| c. Total net asset value of shares redeemed or repurchased, including exchanges. | 0 |

Month 3

| | |
|---|---|
| a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). | 0 |
| b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. | 0 |
| c. Total net asset value of shares redeemed or repurchased, including exchanges. | 0 |

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

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

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

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

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

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

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

Classification

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | CARLG201 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CARLG201 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | CARLG201FLTR |
| Description of other unique identifier. | USER DEFINED |

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

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

| | |
|---|---|
| Balance | 28783404 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 216078.04 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0143091477 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] ( ) Yes ( ) No

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | OCP CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900QIJ8IQOK988683 |
| c. Title of the issue or description of the investment. | OCP CLO 2016-11 Ltd |
| d. CUSIP (if any). | 67092H209 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67092H2094 |

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

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

| | |
|---|---|
| Balance | 50925000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17314500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1466030418 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Generate CLO Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300LO5FP76OLGQK93 |
| c. Title of the issue or description of the investment. | Generate Clo 11 Ltd |
| d. CUSIP (if any). | 37149JAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US37149JAC62 |

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

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

| | |
|---|---|
| Balance | 15211000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6540730 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4331410618 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Cedar Funding XII CLO Ltd |
| d. CUSIP (if any). | BCC2PJFX9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG2005KAB55 |

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

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

| | |
|---|---|
| Balance | 12000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6600000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4370660473 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | CBAM CLO Management |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CBAM 2021-14 Ltd |
| d. CUSIP (if any). | 12511HAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US12511HAC34 |

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

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

| | |
|---|---|
| Balance | 37085300 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10754737 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7122015743 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | CBAM CLO Management |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900IPFC9SXD6VQ444 |
| c. Title of the issue or description of the investment. | CBAM 2019-10 Ltd |
| d. CUSIP (if any). | 12482QAC8 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US12482QAC87

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

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

| | |
|---|---|
| Balance | 15000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 777000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0514545938 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 635400XFOCOSFVGDN267 |
| c. Title of the issue or description of the investment. | Carlyle US CLO 2020-2 Ltd |
| d. CUSIP (if any). | 14315HAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US14315HAC79 |

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

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

| | |
|---|---|
| Balance | 14558333 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6187291.53 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4097356140 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Magnetite CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 529900LA8YF5OY74OD31 |
| c. Title of the issue or description of the investment. | Magnetite 50 Ltd |
| d. CUSIP (if any). | 55956NAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US55956NAE76 |

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

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

| | |
|---|---|
| Balance | 48817000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 41391934.3 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.7410619871 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Madison Park Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Madison Park Funding XXIV Ltd |
| d. CUSIP (if any). | 55820QAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US55820QAC87 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | MDPK |

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

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

| | |
|---|---|
| Balance | 3568750 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 713750 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0472660441 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] ( ) Yes ( ) No

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Madison Park Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Madison Park Funding XIII Ltd |
| d. CUSIP (if any). | 55818NAE5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US55818NAE58 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | MDPK |

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

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

| | |
|---|---|
| Balance | 21500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 199950 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0132411146 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] ( ) Yes ( ) No

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | LCM Ltd Partnership |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300KLSB4ZQ2S3TJ95 |
| c. Title of the issue or description of the investment. | LCM 35 Ltd |
| d. CUSIP (if any). | 50203NAC3 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US50203NAC39

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

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

| | |
|---|---|
| Balance | 28000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2837984 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1879373408 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | HPS Loan Management Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930067MZ9NV8B3SZ80 |
| c. Title of the issue or description of the investment. | Highbridge Loan Management 5-2015 Ltd |
| d. CUSIP (if any). | 42982BAE9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US42982BAE92 |

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

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

| | |
|---|---|
| Balance | 23125000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 395437.5 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0261867129 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Crestline Denali CLO XVI, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 2549008AB2W065F6TK51 |
| c. Title of the issue or description of the investment. | Crestline Denali CLO XVI Ltd |
| d. CUSIP (if any). | 22615GAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US22615GAC96 |

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

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

| | |
|---|---|
| Balance | 22000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 935000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0619176900 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | CIFC Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CIFC Funding 2025-VIII Ltd |
| d. CUSIP (if any). | 12576FAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US12576FAC95 |

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

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

| | |
|---|---|
| Balance | 41207000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 37086300 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.4559337197 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Cent CLO LP |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300C1R4TPBBMHW903 |
| c. Title of the issue or description of the investment. | Cent CLO 22 Ltd |
| d. CUSIP (if any). | 15137GAE8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US15137GAE89 |

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

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

| | |
|---|---|
| Balance | 40000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 240000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0158933108 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Venture CDO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300ERIHFJJFMGMG87 |
| c. Title of the issue or description of the investment. | Venture XXII CLO Ltd |
| d. CUSIP (if any). | 92331JAE5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92331JAE55 |

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

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

| | |
|---|---|
| Balance | 18500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1850 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0001225109 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Windriver 2017-1 - Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Windriver 2017-1 - Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | Wind2017-1_Feeletter_OXFORD |
| Description of other unique identifier. | USER DEFINED |

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

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

| | |
|---|---|
| Balance | 11563637 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 118789.64 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0078665028 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] ( ) Yes ( ) No

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Venture CDO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300LQ92YS70N4PB21 |
| c. Title of the issue or description of the investment. | Venture XX CLO Ltd |
| d. CUSIP (if any). | 92330KAE3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92330KAE38 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | VENTR |

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

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

| | |
|---|---|
| Balance | 7200000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] ( ) Yes ( ) No

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Apidos CLO LI Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | APID 2024-51A SUB 01/20/2038 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US03771PAE51_OX |
| Description of other unique identifier. | USER DEFINED |

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

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

| | |
|---|---|
| Balance | 16000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 11760000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7787722297 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] ( ) Yes ( ) No

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | BlueMountain CLO XXXIV Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BlueMountain CLO XXXIV Ltd. |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US09631KAC71_OX |
| Description of other unique identifier. | USER DEFINED |

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

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

| | |
|---|---|
| Balance | 10700000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4280000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2834307095 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] ( ) Yes ( ) No

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | TCW Gem Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | TCW CLO 2022-1 Ltd |
| d. CUSIP (if any). | 871978AC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US871978AC65 |

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

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

| | |
|---|---|
| Balance | 15936000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 7330560 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4854452854 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point Clo XXX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-2A Y 07/25/2034 |
| d. CUSIP (if any). | 83615HAE5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83615HAE53 |

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

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

| | |
|---|---|
| Balance | 464844 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 64614.81 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0042789302 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-1X SUB 04/25/2034 |
| d. CUSIP (if any). | G8288HAB7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG8288HAB71 |

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

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

| | |
|---|---|
| Balance | 6087500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1278375 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0846567134 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300RTEBF0FW35D815 |
| c. Title of the issue or description of the investment. | Sound Point Clo XX Ltd |
| d. CUSIP (if any). | 83611HAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83611HAC34 |

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

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

| | |
|---|---|
| Balance | 13000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1300 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000860888 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

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

investments.

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Signal Peak CLO 10 Ltd |
| d. CUSIP (if any). | 82671WAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US82671WAC91 |

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

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

| | |
|---|---|
| Balance | 2586650 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1241592 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0822208648 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | Regatta XXIII Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Regatta XXIII Funding Ltd |
| d. CUSIP (if any). | 75889GAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75889GAC69 |

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

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

| | |
|---|---|
| Balance | 34536000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18994800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.2578760841 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

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

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

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

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

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

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

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

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

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

| | |
|---|---|
| a. Name of issuer (if any). | HPS Investment Partners |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Highbridge Loan Management 2013-2 Ltd |
| d. CUSIP (if any). | 44330FAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US44330FAC95 |

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

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

| | |
|---|---|
| Balance | 2512133 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1256066.44 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0831793930 |

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

Payoff profile. (●) Long ( ) Short ( ) N/A

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

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

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

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

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

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

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

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

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

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

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2029-10-20

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.3961 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | (●) Yes ( ) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elmwood CLO VI Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ELMW6 2020-3A SUB 10/20/2034 |
| d. CUSIP (if any). | 29001WAB3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US29001WAB37 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24327000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 9487530 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6282844297 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elevation CLO 2021-14 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AWPT 2021-14A SUB 10/20/2034 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US28623TAC80_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 9920000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6569235135 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden Senior Loan Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Dryden 87 CLO Ltd |
| d. CUSIP (if any). | BCC30WH05 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | USG2857VAB02 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1020000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0675465709 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Cedar Funding XIV CLO Ltd |
| d. CUSIP (if any). | 15033GAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US15033GAC78 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 21540000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 7754400 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5135128723 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Cedar Funding X CLO Ltd |
| d. CUSIP (if any). | 15034MAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US15034MAC38 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 18000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8280000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5483192230 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CBAM2114 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CBAM2114 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | CBAM2114FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 37085300 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1051070.48 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0696041243 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CARLYLE US CLO 2020-1 LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CGMS 2020-1A SUB 07/20/2034 |
| d. CUSIP (if any). | 14315UAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US14315UAC80 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28783404 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 13240365.84 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8768052064 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BlueMountain CLO 2018-1 Ltd |
| d. CUSIP (if any). | 09629UAE5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US09629UAE55 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | BLUEM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 45000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0029799958 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300EB3KHH9T7ICE44 |
| c. Title of the issue or description of the investment. | BlueMountain CLO 2015-4 Ltd |
| d. CUSIP (if any). | 095766AE1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US095766AE16 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9644700 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 41472.21 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0027463780 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | BlueMountain CLO 2018-3 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BLUEM 2018-3A SUB 10/25/2030 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US09629YAE77_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 17825000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 413540 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0273854990 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ares LXVII CLO Ltd |
| d. CUSIP (if any). | 039940AC5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US039940AC56 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 26046000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18896199 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.2513465161 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | HPS Loan Management Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930067MZ9NV8B3SZ80 |
| c. Title of the issue or description of the investment. | Highbridge Loan Management 5-2015 Ltd |
| d. CUSIP (if any). | 44330XAC0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US44330XAC02 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 4375000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1642375 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1087615681 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2030-10-15

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.1662 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ( ) Yes (●) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | FRPP1 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | FRPP1 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FRPP1FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29915743 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1779318.18 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1178302369 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elmwood CLO 38 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Elmwood CLO 38 Ltd |
| d. CUSIP (if any). | 289909AC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US289909AC72 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 49662000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 30790440 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.0390084705 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden Senior Loan Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 25490017VKY7XEFZL303 |
| c. Title of the issue or description of the investment. | Dryden 86 CLO Ltd |
| d. CUSIP (if any). | 26246AAC0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US26246AAC09 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 35350000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 9191000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6086475819 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CIFC Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300KEIUMRD7WX5J42 |
| c. Title of the issue or description of the investment. | CIFC Funding 2014-III Ltd |
| d. CUSIP (if any). | BCC277UU4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG2206CAA20 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | CIFC |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 662500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0438721601 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BlueMountain CLO XXXI Ltd |
| d. CUSIP (if any). | 09631DAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US09631DAC39 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 18194883 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6368209.05 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4217163573 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300EYIDIF4X8MHI21 |
| c. Title of the issue or description of the investment. | BlueMountain CLO 2016-3 Ltd |
| d. CUSIP (if any). | 09628XAB6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US09628XAB64 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9897500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 494875 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0327716758 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES XLIV CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ARES 2017-44A SUB 04/15/2034 |
| d. CUSIP (if any). | 04016NAJ2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04016NAJ28 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 111500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 19819298 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.3124760965 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ares XL CLO Ltd |
| d. CUSIP (if any). | 04016HAB2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US04016HAB24 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ARES |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 41274000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 668638.8 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0442786845 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300BC3E2Y44TL8536 |
| c. Title of the issue or description of the investment. | Ares XXVII CLO Ltd |
| d. CUSIP (if any). | 00191CAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US00191CAC64 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ARES |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 27871690 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6515522.5 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4314717675 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Apex Credit CLO LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300OKB854VBBC1981 |
| c. Title of the issue or description of the investment. | Apex Credit CLO 2019 LTD |
| d. CUSIP (if any). | 03754BAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03754BAC19 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | APEXC |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 17500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3413618 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2260570494 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Anchorage Capital CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300L8BI45FDIJHO17 |
| c. Title of the issue or description of the investment. | ANCHORAGE CAPITAL CLO 1-R LTD |
| d. CUSIP (if any). | BCC2FZEY3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG0422AAB64 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 11000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 80300 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0053176369 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Aimco |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AIMCO CLO Series 2015-A |
| d. CUSIP (if any). | 00900MAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US00900MAC64 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 15116763 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 7256046.24 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4805108256 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | 522 Funding CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300HKB0UTKU91DG08 |
| c. Title of the issue or description of the investment. | 522 Funding CLO 2019-5 Ltd |
| d. CUSIP (if any). | 33830NAC0 |

ar/statecodes" xmlns:ns3="http://www.sec.gov/edgar/regacommon">At least one of the following other identifiers:

Identifier. ISIN
ISIN US33830NAC02

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29800000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4685468 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3102816634 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ● 3 ○ N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

| | |
|---|---|
| c. Currently in default? [Y/N] | ○ Yes ○ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

| | |
|---|---|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | ○ Repurchase ○ Reverse repurchase |

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture XXI CLO |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493001C8B2BF8JNTO68 |
| c. Title of the issue or description of the investment. | Venture XXI CLO Ltd |
| d. CUSIP (if any). | 92330LAE1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US92330LAE11 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | VENTR |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 975 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000645666 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture CDO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Venture 2021-42A Y 04/15/2034 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US92332GAE08_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 582524 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 56307.41 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0037287965 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Madison Park Funding XI, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Madison Park Funding XI, Ltd. |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US55818LAE92_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 19000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 70300 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0046554156 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | TCW Gem Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | TCW CLO 2022-1 Ltd |
| d. CUSIP (if any). | 871979AA8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US871979AA82 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12550000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5773000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3823003471 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO XXXIII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2022-1A SUB 04/25/2035 |
| d. CUSIP (if any). | 83616LAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83616LAC90 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 11800000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2596000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1719126453 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | TCW CLO 2021-2 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | TCW 2021-2A SUB 07/25/2034 |
| d. CUSIP (if any). | 87301QAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US87301QAC96 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5625000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2418750 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1601747730 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sculptor Clo Xxxiii Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SCUL 33A SUB 07/20/2037 |
| d. CUSIP (if any). | 811247AC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US811247AC90 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5786000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2893000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1915806174 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 635400L44OLNOBHFTO08 |
| c. Title of the issue or description of the investment. | Signal Peak CLO 4 Ltd |
| d. CUSIP (if any). | BCC2ELRM7 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG6101JAC02

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 34131624 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4437111.12 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2938349422 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sculptor CLO XXIX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SCUL 29X SUB 10/22/2034 |
| d. CUSIP (if any). | G80012AB6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG80012AB64 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24180000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 7979400 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5284128512 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-1X Y 04/25/2034 |
| d. CUSIP (if any). | G8288HAC5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG8288HAC54 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 195312 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18439.47 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0012211009 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Sound Point CLO XXIII |
| d. CUSIP (if any). | 83614CAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83614CAE75 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 608701 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 28912.51 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0019146479 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO 8 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SPEAK 2020-8A SUB 04/20/2033 |
| d. CUSIP (if any). | 56845QAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56845QAC78 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12439280 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5100104.8 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3377397948 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Signal Peak CLO 7 Ltd |
| d. CUSIP (if any). | 56844CAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56844CAC91 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 22817000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6845100 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4532970910 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Romark CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300NIP2J0NPQTYT18 |
| c. Title of the issue or description of the investment. | Romark CLO V Ltd |
| d. CUSIP (if any). | 77588QAC4 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US77588QAC42

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8400000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5562658784 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockford Tower CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Rockford Tower CLO 2025-2 Ltd |
| d. CUSIP (if any). | 77342QAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US77342QAC15 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30616000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 22897706.4 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.5163348528 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300Y1XB6AVMQY8652 |
| c. Title of the issue or description of the investment. | OZLM VII Ltd |
| d. CUSIP (if any). | 67108XAF4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67108XAF42 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OZLM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 667647 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2537.06 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0001680095 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investments Partners 3 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300S890TBOLY1D042 |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 36 Ltd |
| d. CUSIP (if any). | 67591QAC0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US67591QAC06 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1600000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 968800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0641559980 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2031-04-15

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 11.9162 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ( ) Yes (●) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners 31 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493003JSU68UU09PZ63 |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 31 Ltd |
| d. CUSIP (if any). | 67576CAE6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67576CAE66 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29325000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 152490 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0100982124 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon 57 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon 57 Ltd |
| d. CUSIP (if any). | 67592YAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67592YAC21 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 31725000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8312564 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5504756804 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCP CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900MN6N176YEZLX15 |
| c. Title of the issue or description of the investment. | OCP CLO 2020-18 Ltd |
| d. CUSIP (if any). | 67570T105 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67570T1051 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 46010000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 12422700 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8226576342 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Oaktree CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Oaktree CLO 2022-1 Ltd |
| d. CUSIP (if any). | 67402NAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67402NAC65 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32722223 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17342778.19 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1484756838 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300UPX3H8ENJXHI23 |
| c. Title of the issue or description of the investment. | Sound Point CLO V-R LTD |
| d. CUSIP (if any). | 83607GAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83607GAC15 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1520887 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 95359.61 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0063149163 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2031-07-18

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.2461 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | (●) Yes ( ) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Signal Peak CLO 10 Ltd |
| d. CUSIP (if any). | 82670VAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US82670VAC28 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 31467808 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 13845835.52 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.9169006973 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Signal Peak CLO 1 LTD |
| d. CUSIP (if any). | 289246AC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US289246AC41 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 37275000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4100250 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2715272819 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Marble Point CLO XVII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | MP17 2020-1A SUB 04/20/2033 |
| d. CUSIP (if any). | 56606EAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56606EAC30 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1140000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0754932264 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | LCM Ltd Partnership |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300KLSB4ZQ2S3TJ95 |
| c. Title of the issue or description of the investment. | LCM 40 Ltd |
| d. CUSIP (if any). | 50190MAE6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US50190MAE66 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5772496 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 335814.34 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0222383403 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Generate CLO Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 635400TYXCFIHMPETY18 |
| c. Title of the issue or description of the investment. | Generate CLO 5 Ltd |
| d. CUSIP (if any). | 98625MAC4 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US98625MAC47

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32625000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6851250 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4537043571 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | HPSL2116- Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | HPSL2116- Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | HPSL2116FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28764000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 339459.75 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0224797471 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Franklin Park Place CLO I |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Franklin Park Place CLO I LLC |
| d. CUSIP (if any). | 35459EAC5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US35459EAC57 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29915743 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 9872195.19 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6537577773 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elmwood CLO V Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Elmwood CLO V Ltd |
| d. CUSIP (if any). | 29003AAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US29003AAC71 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5200000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3443550676 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elevation CLO 2020-11 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AWPT 2020-11X SUB 10/15/2037 |
| d. CUSIP (if any). | G31073AB8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG31073AB89 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3789474 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 871579.02 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0577178178 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden 108 CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | DRSLF 2022-108A SUB 07/18/2035 |
| d. CUSIP (if any). | 26253NAE8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US26253NAE85 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 23600000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 11328000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7501642703 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden Senior Loan Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300ARO9JRDQL4OE07 |
| c. Title of the issue or description of the investment. | Dryden 38 Senior Loan Fund |
| d. CUSIP (if any). | BCC28YAG7 |

At least one of the following other identifiers:

Identifier. ISIN

ISIN USG2848EAB05

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | USG2848EAB05 |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13100000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 230560 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0152681739 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CIFC Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300KEIUMRD7WX5J42 |
| c. Title of the issue or description of the investment. | CIFC Funding 2014-III Ltd |
| d. CUSIP (if any). | 12549TAA7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US12549TAA79 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | CIFC |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 572500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 303425 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0200934493 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CIFC Funding 2014-III Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CIFC 2014-3A SUB 03/31/2038 |
| d. CUSIP (if any). | 12549RAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US12549RAC79 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 22386000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 11864580 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7856977399 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elmwood CLO XII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ELM12 2021-5A SUB 01/20/2035 |
| d. CUSIP (if any). | 29003CAE9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US29003CAE93 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 12900000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8542654561 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elmwood CLO 14 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Elmwood CLO 14 Ltd |
| d. CUSIP (if any). | 29003XAE3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US29003XAE31 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32359864 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 13267544.24 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8786050179 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elevation CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Elevation CLO 2021-12 Ltd |
| d. CUSIP (if any). | 28623NAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US28623NAC11 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 44245037 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 11503709.62 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7618001353 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden 78 CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | DRSLF 2020-78A SUB 04/17/2033 |
| d. CUSIP (if any). | 26253JAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US26253JAC18 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10246726 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3688821.36 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2442816017 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CIFC Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930089HD7KU5NUS092 |
| c. Title of the issue or description of the investment. | CIFC Funding 2021-VII Ltd |
| d. CUSIP (if any). | 12567KAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US12567KAC99 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28185000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 16629150 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1012177061 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Cedar Funding XII CLO Ltd |
| d. CUSIP (if any). | 15033KAB0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US15033KAB08 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 20008575 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 11004716.25 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7287557323 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300PPJP6KEORGHQ85 |
| c. Title of the issue or description of the investment. | Cedar Funding IV CLO Ltd |
| d. CUSIP (if any). | BCC27XAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG2001TAB01 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 66000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 21120 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0013986114 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CBAMR Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CBAMR 2021-15 LLC |
| d. CUSIP (if any). | 12511FAA1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US12511FAA12 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28883687 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 11264637.93 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7459682991 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sculptor CLO XXXV Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SCUL 35A SUB 04/27/2038 |
| d. CUSIP (if any). | 81125PAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US81125PAC86 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 8170000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4738600 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3138001775 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300TYZXFDHLTKDG17 |
| c. Title of the issue or description of the investment. | Carlyle Global Market Strategies CLO 2013-4 Ltd |
| d. CUSIP (if any). | 143108AA6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US143108AA64 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 21750 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0014403313 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | BLUMFU2- Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BLUMFU2- Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | BLUMFU2FEELTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 55350000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BlueMountain Fuji US Clo II Ltd |
| d. CUSIP (if any). | 09629HAA2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US09629HAA23 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 4750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4047950 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2680638646 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2030-10-20

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 10.2961 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ( ) Yes (●) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 635400YF4AHA6NB2CU53 |
| c. Title of the issue or description of the investment. | Ares XXXVII CLO Ltd |
| d. CUSIP (if any). | 04015QAD9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04015QAD97 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ARES |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 33500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1132300 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0749833160 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | False |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | APID 2015-20A SUB 07/16/2031 |
| d. CUSIP (if any). | 03765MAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03765MAC47 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 16400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2218920 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1469416051 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Aimco |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493004I93856WYBB035 |
| c. Title of the issue or description of the investment. | AIMCO CLO 10 Ltd |
| d. CUSIP (if any). | 00900UAC8 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US00900UAC80

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30849600 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 15424800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.0214630858 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | RR 12 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | RRAM 0 01/15/36 144A |
| d. CUSIP (if any). | 00163J200 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US00163J2006 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | 00163J200 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28480000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4692213 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3107283317 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockford Tower CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Rockford Tower CLO 2022-3 Ltd |
| d. CUSIP (if any). | 77341YAC5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US77341YAC57 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 21000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10920000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7231456419 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Desc

ription of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta VI Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 2549001NU08X5ZRD6A39 |
| c. Title of the issue or description of the investment. | Regatta VI Funding Ltd |
| d. CUSIP (if any). | 75887PAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75887PAC86 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 33675700 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 9092439 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6021206627 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners 47 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 47 Ltd |
| d. CUSIP (if any). | 67576YAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67576YAC21 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 52689000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18177705 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.2037663142 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners 38 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 38 Ltd |
| d. CUSIP (if any). | 67591XAC5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67591XAC56 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 27930029 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4189504.35 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2774378949 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCTAG57 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCTAG57 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | OCTAG57FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 31725000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 150535.18 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0099687600 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Nassau 2017-II LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300UA9BSPM14TR379 |
| c. Title of the issue or description of the investment. | Nassau 2017-II Ltd |
| d. CUSIP (if any). | 631710AB6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US631710AB67 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | NCC |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Milford Park CLO, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Milford Park CLO Ltd |
| d. CUSIP (if any). | 59967DAE8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US59967DAE85 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 27960000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 20410800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.3516466179 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Marble Point CLO XVIII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Marble Point CLO XVIII Ltd |
| d. CUSIP (if any). | 566074AC4 |

At least one of the following other identifiers:

| Identifier. ISIN | |
|---|---|
| ISIN | US566074AC49 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 40602768 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17459190.24 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1561847375 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Highbridge Loan Management 3-2014, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Highbridge Loan Management 3-2014, Ltd. |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US42983LAE65_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 25500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2550 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0001688664 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Zais Clo 7 llc |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300XFDOUEB0QTZS87 |
| c. Title of the issue or description of the investment. | Zais Clo 7 Ltd |
| d. CUSIP (if any). | 98887WAC5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US98887WAC55 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 8000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000529777 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture CDO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300Q6VG2813TG2830 |
| c. Title of the issue or description of the investment. | Venture 41 Clo Ltd |
| d. CUSIP (if any). | BCC2QIIU3 |

At least one of the following other identifiers:

Identifier. ISIN

ISIN USG9450KAB01

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | BBG00YTRT075 |
| Description of other unique identifier. | BBGID |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1890000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1251598226 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Telos CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 25490083G97ZZN6SR263 |
| c. Title of the issue or description of the investment. | Telos Clo 2013-3 Ltd |
| d. CUSIP (if any). | 87974GAB9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US87974GAB95 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | TELOS |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3998876 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 399.89 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000264816 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO XXXIII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2022-1X SUB 04/25/2035 |
| d. CUSIP (if any). | G8288LAB8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG8288LAB83 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3933176 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 865298.72 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0573019229 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO XXIX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-1A Y 04/25/2034 |
| d. CUSIP (if any). | 83615GAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83615GAE70 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 492188 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 46467.62 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0030771847 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Signal Peak CLO 10 Ltd |
| d. CUSIP (if any). | 82671WAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US82671WAC91 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4800000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3178662162 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Oaktree CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Oaktree CLO 2019-4 Ltd |
| d. CUSIP (if any). | 67400JAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67400JAC71 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5200000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3443550676 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Oaktree CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Oaktree CLO 2019-2 Ltd |
| d. CUSIP (if any). | 67401VAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67401VAC90 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 44000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 13640000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.9032698311 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Neuberger Berman CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300XVEYZNG956Y145 |
| c. Title of the issue or description of the investment. | Neuberger Berman CLO XVII Ltd |
| d. CUSIP (if any). | 64129VAB9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US64129VAB99 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 73756250 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 12538562.5 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8303302956 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | MP Clo VIII, LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300D60LKSR31DKI65 |
| c. Title of the issue or description of the investment. | MP CLO VIII Ltd |
| d. CUSIP (if any). | BCC29RSQ0 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG0068AAB55

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 11000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1210000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0801287753 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture XXV CLO, Limited |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Venture XXV CLO, Limited |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US92329UAB08_TICC |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM IX, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OZLM IX, Ltd. |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US67109LAC63_TICC |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Telos CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300S94NIRW4K03T89 |
| c. Title of the issue or description of the investment. | Telos CLO 2014-6 Ltd |
| d. CUSIP (if any). | 87970XAA8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US87970XAA81 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | TELOS |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 21400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2140 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0001417154 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Telos CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 25490083G97ZZN6SR263 |
| c. Title of the issue or description of the investment. | Telos Clo 2013-3 Ltd |
| d. CUSIP (if any). | BCC20UM21 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | USG87562AA56 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | TELOS |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5666667 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 566.67 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000375261 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | HPS Loan Management Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | HPS Loan Management 2021-16 Ltd |
| d. CUSIP (if any). | 40441AAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US40441AAC45 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32364000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 14563800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.9644458333 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | HIBLM143FEELTR - Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | HIBLM143FEELTR - Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | HIBLM143FEELTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 25500000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elevation CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300JPI8D017HI2768 |
| c. Title of the issue or description of the investment. | Elevation CLO 2021-14 Ltd |
| d. CUSIP (if any). | 28623TAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US28623TAC80 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 20930905 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6488580.55 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4296876142 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden Senior Loan Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Dryden 106 CLO Ltd |
| d. CUSIP (if any). | 26254TAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US26254TAC80 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32302500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 15606925 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.0335237910 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | REGATF32 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | REGATF32 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | REGATF32FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28657356 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 986409.06 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0653221074 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300Y1XB6AVMQY8652 |
| c. Title of the issue or description of the investment. | OZLM XIV Ltd |
| d. CUSIP (if any). | 67110JAE4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67110JAE47 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OZLM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 35176667 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8442400.08 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5590737019 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OFSI Fund LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900VR4BMP1BVIS878 |
| c. Title of the issue or description of the investment. | OFSI BSL VIII Ltd |
| d. CUSIP (if any). | 67111JAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67111JAC71 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OFSBS |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 4820896 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 331195.56 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0219324749 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493004S1FMDW7K3MU50 |
| c. Title of the issue or description of the investment. | Ares XLII Clo Ltd |
| d. CUSIP (if any). | BCC2CVEI0 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG3337MAG71

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 21910000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 205954 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0136387122 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ALM Loan Funding |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930081ZGXPKB4CYI89 |
| c. Title of the issue or description of the investment. | ALM XVII Ltd |
| d. CUSIP (if any). | 02014Q201 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US02014Q2012 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ALM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | AGLCL40 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AGLCL40 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | AGLCL40FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 37157500 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 887075.28 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0587440131 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Wind River CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Wind River 2023-1 CLO Ltd |
| d. CUSIP (if any). | 97316NAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US97316NAC83 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 42300000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18189000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.2045142931 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Voya CLO 2024-4 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | VOYA 2024-4A SUB 07/20/2037 |
| d. CUSIP (if any). | 92920PAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92920PAC23 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 42720000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 29904000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.9803065271 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | VERONA - WHEQTY |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | VERONA - WHEQTY |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | VERONAWHEQTY |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6620556 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6620555.55 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4384272796 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture XXI CLO |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493001C8B2BF8JNTO68 |
| c. Title of the issue or description of the investment. | Venture XXI CLO Ltd |
| d. CUSIP (if any). | BCC29EY09 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG93505AC29 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | VENTR |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 20250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2025 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0001340998 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture CDO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493005RF0X3GB54HH60 |
| c. Title of the issue or description of the investment. | Venture 44 CLO Ltd |
| d. CUSIP (if any). | 92332QAE8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92332QAE89 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2970000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1966797213 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture 48 CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | VENTR 2023-48A SUB 10/20/2036 |
| d. CUSIP (if any). | 92331QAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92331QAC33 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 26848000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10202240 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6756140470 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture 42 CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | VENTR 2021-42A SUB 04/15/2034 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US92332GAC42_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1190000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0788043328 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | VENT25_FeeLetter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | VENT25_FeeLetter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | VENT25FLTR_OXFORD |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12500000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Telos Clo 2013-3 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | TELOS 2013-3A SUB 01/17/2024 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US87974GAA13_TICC |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 4666667 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 466.67 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000309039 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sculptor CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Sculptor CLO XXXIV Ltd |
| d. CUSIP (if any). | 81124DAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US81124DAC65 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6579000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3618450 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2396214604 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockland Park CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Rockland Park CLO Ltd |
| d. CUSIP (if any). | 77366PAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US77366PAC41 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 40650498 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17073209.16 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1306242488 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. ◉ Long ○ Short ○ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockford Tower CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Rockford Tower CLO 2022-1 Ltd |
| d. CUSIP (if any). | 77340KAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US77340KAC62 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 38068750 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 15608187.5 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.0336073964 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon 75 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon 75 Ltd |
| d. CUSIP (if any). | 67579GAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67579GAC87 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 53044000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 35274260 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.3359365742 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCTAG60 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCTAG60 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | OCTAG60FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 35750000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 898867.25 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0595249024 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Oaktree CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300BJ8TRWJ20BLC43 |
| c. Title of the issue or description of the investment. | Oaktree CLO 2019-1 Ltd |
| d. CUSIP (if any). | 67401YAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67401YAC30 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 47500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0031455511 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden 78 CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | DRSLF 2020-78X SUB 04/17/2033 |
| d. CUSIP (if any). | G2852JAB2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG2852JAB29 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9667000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3480120 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2304609534 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Brant Point CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900ONWQ51D1IGDN52 |
| c. Title of the issue or description of the investment. | Brant Point Clo 2024-3 Ltd |
| d. CUSIP (if any). | 835942AC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US835942AC71 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3680000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2436974324 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | BBAM US CLO LTD. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300LRECI1GZTZLF38 |
| c. Title of the issue or description of the investment. | BBAM US CLO I Ltd |
| d. CUSIP (if any). | 054979AC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US054979AC34 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 18500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10558388 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6991989256 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Babson CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300T40QLO0VJIOB35 |
| c. Title of the issue or description of the investment. | Barings CLO Ltd 2019-III |
| d. CUSIP (if any). | 06761PAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US06761PAC41 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30726502 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 12493395.72 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8273392553 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Ares Loan Funding VIII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ARES 2024-ALF8 SUB 01/24/2038 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US04021NAC02_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 56782000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 36043053 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.3868476829 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ARES XLVI CLO Ltd |
| d. CUSIP (if any). | 04016UAU1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04016UAU16 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 66560 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0044077449 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

edgar/statecodes" xmlns:ns3="http://www.sec.gov/edgar/regacommon"> Payoff profile. ◉ Long ○ Short ○ N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ◉ 3 ○ N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Ares Loan Funding IX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ARES 2025-ALF9A SUB 03/31/2038 |
| d. CUSIP (if any). | 03990JAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03990JAC80 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8999798 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5959857785 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ARES Loan Funding II Ltd |
| d. CUSIP (if any). | 04019KAC0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04019KAC09 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7101675 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5515323.25 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3652364443 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300FI9E5EZIMPA581 |
| c. Title of the issue or description of the investment. | Ares XLIX CLO Ltd |
| d. CUSIP (if any). | 04017KAC2 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US04017KAC27

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 16650000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2851362 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1888232604 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCTAGON INVESTMENT PARTNERS 40 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 40 Ltd |
| d. CUSIP (if any). | 67592EAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US67592EAC66 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OCT40 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 17740000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2661000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1762170836 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OFSI BSL X Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OFSBS 2021-10A SUB 04/20/2034 |
| d. CUSIP (if any). | 67114FAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67114FAC23 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24700000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5928000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3925647770 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OFSI Fund LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900VR4BMP1BVIS878 |
| c. Title of the issue or description of the investment. | OFSI BSL VIII Ltd |
| d. CUSIP (if any). | 67111PAA7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67111PAA75 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OFSBS |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3679104 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 252754.44 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0167379370 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta XVIII Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Regatta XVIII Funding Ltd |
| d. CUSIP (if any). | 75884HAB1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75884HAB15 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29740356 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 15762388.68 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.0438189267 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Post CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Post CLO 2018-1 Ltd |
| d. CUSIP (if any). | BCC2G5XB7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG7201DAB22 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29282500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8491925 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5623533475 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OZLM IX Ltd |
| d. CUSIP (if any). | BCC2I4DW4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG68670AD37 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 248412 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 49558.21 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0032818501 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2031-10-20

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.529 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ( ) Yes (●) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300Y1XB6AVMQY8652 |
| c. Title of the issue or description of the investment. | OZLM IX Ltd |
| d. CUSIP (if any). | BCC28B9M6 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG68670AB70

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 2250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCTAG75 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCTAG75 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | OCTAG75FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 53044000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 794868.82 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0526379050 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCP CLO 2024-34 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCP 2024-34A SUB 10/15/2037 |
| d. CUSIP (if any). | 67570NAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67570NAC20 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30800000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 20328000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.3461634257 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Oaktree CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Oaktree CLO 2019-3 Ltd |
| d. CUSIP (if any). | 67400GAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67400GAC33 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 42243480 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 20910522.6 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.3847393121 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | MPCF6 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | MPCF6 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | MPCF6FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28709880 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1203727.99 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0797134295 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Neuberger Berman CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300Z5ZNFT7IECFZ07 |
| c. Title of the issue or description of the investment. | Neuberger Berman CLO XIV Ltd |
| d. CUSIP (if any). | BCC22PXS1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG64315AB39 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7800000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 31980 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0021177837 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | MidOcean Credit CLO |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300YUUBR2C1GYW366 |
| c. Title of the issue or description of the investment. | MidOcean Credit CLO VI |
| d. CUSIP (if any). | 59802WAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US59802WAC91 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | MIDO |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29700000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 801900 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0531035247 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Marble Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 2549001G1E9UB7Y1WR96 |
| c. Title of the issue or description of the investment. | Marble Point CLO XVI Ltd |
| d. CUSIP (if any). | 56607DAA8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56607DAA81 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 15250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4727500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3130651119 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Madison Park XLIV |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Atrium XV |
| d. CUSIP (if any). | 04965EAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US04965EAC84 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ATRM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 23394737 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 7486315.84 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4957597686 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Wind River CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | THL Credit Wind River 2018-2 Clo Ltd |
| d. CUSIP (if any). | 88433LAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US88433LAC90 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 32250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 712725 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0471981664 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Voya CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Voya CLO 2020-3 Ltd |
| d. CUSIP (if any). | 92918KAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92918KAC71 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 15220000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8523200 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5644244446 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | TRAL 2017-4A SUB 01/20/2030 - Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | TRAL 2017-4A SUB 01/20/2030 - Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | TRAL_Feeletter_OXFORD |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 286377 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | TCW Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | TCW CLO 2025-1 LTD |
| d. CUSIP (if any). | 872409AC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US872409AC13 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 26075000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17731000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1741845583 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CROPK - SUBORD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CROPK - SUBORD |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 22779DAE4_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 39573000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 24930990 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.6509832204 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CROPK - M |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CROPK - M |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 22779DAC8_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 49573000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2038136.29 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1349697231 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point Clo XXX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-2X Y 07/25/2034 |
| d. CUSIP (if any). | G82879AC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG82879AC46 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 226562 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 31492.85 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0020855236 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point Clo XXX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-2X SUB 07/25/2034 |
| d. CUSIP (if any). | G82879AB6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG82879AB62 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6931000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1316890 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0872072586 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Carlyle US CLO 2025-3 Ltd |
| d. CUSIP (if any). | 14320FAC4 |

At least one of the following other identifiers:

| Identifier. ISIN | |
|---|---|
| ISIN | US14320FAC41 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 54824000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 41172824 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.7265520367 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Carlyle US CLO 2024-6 Ltd |
| d. CUSIP (if any). | 14319QAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US14319QAC33 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 48222222 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 30379999.86 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.0118282509 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CARLG246 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CARLG246 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | CARLG246FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 48222222 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 664655.48 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0440149005 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BlueMountain CLO 2018-1 Ltd |
| d. CUSIP (if any). | 09629UAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US09629UAC99 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | BLUEM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 8500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 510000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0337732855 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2030-07-30

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.3099 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ( ) Yes (●) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES20251 - WHEQTY |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ARES20251 - WHEQTY |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | ARES20251WHEQTY |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 8900000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8900000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5893769426 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Apidos CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 635400C39IXGGYE6DH05 |
| c. Title of the issue or description of the investment. | Apidos CLO XXIII |
| d. CUSIP (if any). | 03766QAE0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03766QAE08 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2407500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1594297741 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Anchorage Capital CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300L8BI45FDIJHO17 |
| c. Title of the issue or description of the investment. | ANCHORAGE CAPITAL CLO 1-R LTD |
| d. CUSIP (if any). | 03329BAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03329BAC72 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1150000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8395 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0005559348 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Anchorage Capital CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300687XYK5L55VX28 |
| c. Title of the issue or description of the investment. | Anchorage Capital CLO 5-R Ltd |
| d. CUSIP (if any). | BCC2F9DF3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG0420CAB49 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1575000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3150 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0002085997 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | American Money Management Corp |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AMMC CLO 25 Ltd |
| d. CUSIP (if any). | 00177KAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US00177KAC62 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 22569100 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 13315769 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8817985642 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Allegro CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Allegro CLO Ltd |
| d. CUSIP (if any). | BCC30SWZ0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG0179YAB95 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10194000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4434390 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2936547439 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | AGL Clo 40 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AGL 2025-40A SUB 07/22/2038 |
| d. CUSIP (if any). | 00122LAE6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US00122LAE65 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 37157500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 30840725 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.0423384503 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Zais Clo 7 llc |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300XFDOUEB0QTZS87 |
| c. Title of the issue or description of the investment. | Zais Clo 7 Ltd |
| d. CUSIP (if any). | 98887XAA7 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US98887XAA72

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1200000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 120 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000079467 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sculptor CLO XXXII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SCUL 32A SUB 04/30/2037 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US81124RAC51_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6240000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4132260811 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockland Park CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Rockland Park CLO Ltd |
| d. CUSIP (if any). | 77366PAG5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US77366PAG54 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 40650498 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 656478.78 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0434734220 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockford Tower CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300GGUAM1ZV2SKK63 |
| c. Title of the issue or description of the investment. | Rockford Tower CLO 2019-1 Ltd |
| d. CUSIP (if any). | 77342NAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US77342NAC83 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2600000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1721775338 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Riserva CLO, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300640C8OB2I8SN35 |
| c. Title of the issue or description of the investment. | Riserva Clo Ltd |
| d. CUSIP (if any). | 76761TAC9 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US76761TAC99

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13600000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1632000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1080745135 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Point Au Roche Park CLO, Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493000RMLD359CPH591 |
| c. Title of the issue or description of the investment. | Point Au Roche Park CLO Ltd |
| d. CUSIP (if any). | 73052WAG8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US73052WAG87 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12320000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 64260.72 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0042554816 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Point Au Roche Park CLO, Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493000RMLD359CPH591 |
| c. Title of the issue or description of the investment. | Point Au Roche Park CLO Ltd |
| d. CUSIP (if any). | 73052WAE3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US73052WAE30 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12320000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 28643.58 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0018968388 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493009C40QUU66J8E83 |
| c. Title of the issue or description of the investment. | OZLM XIX Ltd |
| d. CUSIP (if any). | 67112DAC9 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US67112DAC92

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 42795000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10839651.99 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7178248257 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners XX |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300MQ9W5DWZ8QX450 |
| c. Title of the issue or description of the investment. | Octagon Investment Partners XXII Ltd |
| d. CUSIP (if any). | BCC289BN6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG6713TAD66 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1431250 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 143.13 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000094784 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners 42 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCT42 2019-3A SUB 07/15/2034 |
| d. CUSIP (if any). | 67576RAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67576RAC79 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 31965078 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8074742.06 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5347266053 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCP CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCP CLO 2025-42 Ltd |
| d. CUSIP (if any). | 67091SAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67091SAC17 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 48950000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 34754500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.3015169608 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCP 2024-37A SUB 10/15/2037 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCP 2024-37A SUB 10/15/2037 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US67120BAC37_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 27035000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18113450 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1995112113 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Magnetite CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 529900SMT5EN0CN67W73 |
| c. Title of the issue or description of the investment. | Magnetite XLVII Ltd |
| d. CUSIP (if any). | 559917AE9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US559917AE92 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 50484000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 34329120 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.2733473918 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Magnetite Xlv Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | MAGNE 2025-45A SUB 04/15/2038 |
| d. CUSIP (if any). | 55956DAE9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US55956DAE94 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 50550000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 39676695 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.6274751900 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | LCM Ltd Partnership |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300KLSB4ZQ2S3TJ95 |
| c. Title of the issue or description of the investment. | LCM 40 Ltd |
| d. CUSIP (if any). | 50190RAA3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US50190RAA32 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 17000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8534921 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5652006342 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and

posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Kings Park CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Kings Park CLO Ltd |
| d. CUSIP (if any). | 496097AC0 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US496097AC00

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | USER DEFINED |
| Description of other unique identifier. | US496097AC00 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 46879250 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 22502040 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.4901329817 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ICG US CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 213800MAPH9PBACGJG35 |
| c. Title of the issue or description of the investment. | ICG US CLO 2014-1, Ltd. |
| d. CUSIP (if any). | 44928YAQ5 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US44928YAQ52

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28687500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2868750 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1899747308 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | HPS Loan Management Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 2549009NI8GVCM3ROT27 |
| c. Title of the issue or description of the investment. | HPS Loan Management 10-2016 Ltd |
| d. CUSIP (if any). | 40436UAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US40436UAC71 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28161448 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5632289.6 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3729822050 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elmwood CLO 27 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ELM27 2024-3A SUB 04/18/2037 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US29001DAB55_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 44412500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 23094500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.5293669439 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | BlueMountain CLO 2018-3 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BLUEM 2018-3A SUB 10/25/2030 |
| d. CUSIP (if any). | 09629YAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US09629YAE77 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 139200 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0092181203 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300EB3KHH9T7ICE44 |
| c. Title of the issue or description of the investment. | BlueMountain CLO 2015-4 Ltd |
| d. CUSIP (if any). | 095766AG6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US095766AG63 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 837000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 727520.4 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0481779493 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2030-04-20

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 10.0961 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ( ) Yes (●) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Atrium CDO Corp |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300O252OCTN35RH57 |
| c. Title of the issue or description of the investment. | Madison Park Funding XLI Ltd |
| d. CUSIP (if any). | 04964YAE1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04964YAE14 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ATRM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 39075000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 132855 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0087979409 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ares LVII CLO Ltd |
| d. CUSIP (if any). | 04017UAC0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04017UAC09 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 38207700 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 12583943 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8333354889 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Anchorage Capital CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300UNU854VTZYQ112 |
| c. Title of the issue or description of the investment. | Anchorage Capital Clo 17 Ltd |
| d. CUSIP (if any). | 03329DAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03329DAC39 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 40911000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18000840 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1920539374 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | AMMC CLO XII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AMMC 2013-12A SUB 05/10/2025 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US00176EAE77_TICC |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24350000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | WNDRVR212- Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | WNDRVR212- Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | WNDRVR212FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30700000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 335523.21 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0222190611 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture 41 Clo Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | VENTR 2021-41A SUB 01/20/2034 |
| d. CUSIP (if any). | 92326KAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92326KAC36 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1050000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0695332348 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture CDO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300OR6XPG21TVTN63 |
| c. Title of the issue or description of the investment. | Venture 47 Clo Ltd |
| d. CUSIP (if any). | 92330QAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92330QAC42 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 7150000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4734882179 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ROCT213- Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ROCT213- Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | ROCT213FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29264625 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 400518.12 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0265231624 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Sound Point CLO XXIII |
| d. CUSIP (if any). | 83614CAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83614CAC10 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 19202500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2102856 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1392556000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sculptor CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 25490013P9DWF3Z9S950 |
| c. Title of the issue or description of the investment. | Sculptor Clo XXXVII Ltd |
| d. CUSIP (if any). | 81125RAC4 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US81125RAC43

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 34400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 26918000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.7825672517 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta XXIX Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Regatta XXIX Funding Ltd |
| d. CUSIP (if any). | 758972AC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US758972AC78 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 38542640 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 26594421.6 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.7611392014 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta XIV Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Regatta XIV Funding Ltd |
| d. CUSIP (if any). | 75888NAE8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75888NAE85 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 50300000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1830920 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1212474193 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta X Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300E2FIIBY7XTJE98 |
| c. Title of the issue or description of the investment. | Regatta X Funding Ltd |
| d. CUSIP (if any). | 75884CAU0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75884CAU09 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 51200000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1047956.76 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0693979271 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Polus Capital Management |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900NPT7G7FAJXZS09 |
| c. Title of the issue or description of the investment. | POLUS US CLO I Ltd |
| d. CUSIP (if any). | 73163HAC6 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US73163HAC60

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4900000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3244884291 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | BERMUDA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Peace Park CLO, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300XHXTUZ93V6SK42 |
| c. Title of the issue or description of the investment. | Peace Park CLO Ltd |
| d. CUSIP (if any). | 70470NAC7 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US70470NAC74

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 18750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10125000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6704990498 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners 52 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon 52 Ltd |
| d. CUSIP (if any). | 67577KAJ6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US67577KAJ60 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 33926829 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 15606341.34 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.0334851397 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Oaktree CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Oaktree CLO 2022-2 Ltd |
| d. CUSIP (if any). | 67402QAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67402QAC96 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 37000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 23310000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.5436378125 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | MidOcean Credit CLO |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300EKSLXKVD2RWW61 |
| c. Title of the issue or description of the investment. | MidOcean Credit CLO II |
| d. CUSIP (if any). | 59802TAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US59802TAC62 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13600000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1360 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000900621 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Sound Point CLO 40 Ltd |
| d. CUSIP (if any). | 83617DAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83617DAC65 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28635000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 18899100 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.2515386265 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Bluemountain CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | BlueMountain Fuji US Clo II Ltd |
| d. CUSIP (if any). | 09629HAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US09629HAC88 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | BLUEM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 27980000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 279800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0185289515 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ares XXXVR CLO Ltd |
| d. CUSIP (if any). | 00192TAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US00192TAC80 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 23800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0015760867 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | COLCT28 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | COLCT28 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | COLCT28FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 40000000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493002XZZZCKFWQIL45 |
| c. Title of the issue or description of the investment. | Cedar Funding XV CLO Ltd |
| d. CUSIP (if any). | 15032WAC3 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US15032WAC38

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 34235000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 16090450 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.0655438456 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 635400XFOCOSFVGDN267 |
| c. Title of the issue or description of the investment. | CARLYLE US CLO 2021-8 LTD |
| d. CUSIP (if any). | 143117AE9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US143117AE93 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 52839500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 25362960 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.6795891932 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300ODZUR61VZRRZ07 |
| c. Title of the issue or description of the investment. | Carlyle Global Market Strategies CLO 2014-5 Ltd |
| d. CUSIP (if any). | 14311BAE0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US14311BAE02 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | CGMS |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7134333 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 82044.83 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0054331833 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Marble Point CLO XVIII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | MP18 2020-2A INC 10/15/2050 |
| d. CUSIP (if any). | 566077AA1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US566077AA14 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7582651 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3260539.93 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2159198938 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Madison Park Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Madison Park Funding XXI Ltd |
| d. CUSIP (if any). | BCC2BIUX9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG5750WAB93 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 708400 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0469117557 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Generate CLO Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900V675MOVWK0HA08 |
| c. Title of the issue or description of the investment. | Generate CLO 6 Ltd |
| d. CUSIP (if any). | 98625PAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US98625PAC77 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 20700000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8901000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5894431647 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ICG US CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ICG US CLO 2018-2 LTD |
| d. CUSIP (if any). | 44933HAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US44933HAC60 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 17950000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 538500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0356606161 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | APIDO18R - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | APIDO18R - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | APIDO18RFLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14986100 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 271171.69 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0179575665 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Apex Credit CLO LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300OKB854VBBC1981 |
| c. Title of the issue or description of the investment. | Apex Credit CLO 2019-II Ltd |
| d. CUSIP (if any). | 03755DAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03755DAC65 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 4500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 796096 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0527191715 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | AMMCCL25FLTR - Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AMMCCL25FLTR - Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | AMMCCL25FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 19000000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1074386.29 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0711481468 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Allegro CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900E6QZJ305P65V74 |
| c. Title of the issue or description of the investment. | Allegro CLO XIII Ltd |
| d. CUSIP (if any). | 01750XAC1 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US01750XAC11

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5429220 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2361710.7 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1563975092 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Allegro CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900E0ZQX4DLP7HF87 |
| c. Title of the issue or description of the investment. | Allegro CLO XII Ltd |
| d. CUSIP (if any). | BCC2QC340 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG0179UAB73

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13147000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5916150 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3917800448 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Wind River CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900W8N6WOFX1LSH24 |
| c. Title of the issue or description of the investment. | THL Credit Wind River 2017-1 CLO Ltd |
| d. CUSIP (if any). | 88432QAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US88432QAC96 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | WINDR |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14200000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2272000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1504566757 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Wellfleet CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900SGJWAIVC8ISP96 |
| c. Title of the issue or description of the investment. | Wellfleet CLO 2016-2 Ltd |
| d. CUSIP (if any). | 94949MAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US94949MAC29 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | WELF |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 11000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1100 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000728443 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Vibrant CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930073XIEUISQCY218 |
| c. Title of the issue or description of the investment. | Vibrant Clo III Ltd |
| d. CUSIP (if any). | BCC28NB05 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG93453AB71

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 11250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 337500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0223499683 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Vibrant CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930073XIEUISQCY218 |
| c. Title of the issue or description of the investment. | Vibrant Clo III Ltd |
| d. CUSIP (if any). | 92557TAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92557TAC45 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | VIBR |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 20560000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 616800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0408458088 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Venture CDO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300IW5Q3C6JHMIU22 |
| c. Title of the issue or description of the investment. | Venture 37 CLO Ltd |
| d. CUSIP (if any). | 92332JAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US92332JAC80 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | VENTR |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 8500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 127500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0084433214 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO XXXIII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2022-1A Y 04/25/2035 |
| d. CUSIP (if any). | 83616LAE5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83616LAE56 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 390625 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 100205.81 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0066358420 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Signal Peak CLO 9 Ltd |
| d. CUSIP (if any). | BCC31MV00 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG8153VAB83 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1650000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1092665118 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO 4 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 635400L44OLNOBHFTO08 |
| c. Title of the issue or description of the investment. | SPEAK 2017-4A SUB 10/26/2034 |
| d. CUSIP (if any). | 56846YAE5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56846YAE59 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7056061 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 917287.93 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0607447591 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Shackleton CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493000LHXWSIZGUY418 |
| c. Title of the issue or description of the investment. | Shackleton 2013-IV-R CLO Ltd |
| d. CUSIP (if any). | 81882GAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US81882GAE70 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | SHACK |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 122500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0081122107 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | RRX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 254900TI9DIU9J9B1Y09 |
| c. Title of the issue or description of the investment. | RRX 5 Ltd |
| d. CUSIP (if any). | 40256MAC2 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US40256MAC29

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14423684 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5863686.12 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3883057750 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ROCT252 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ROCT252 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | ROCT252FEELTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30616000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1224212.9 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0810699838 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta X Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300E2FIIBY7XTJE98 |
| c. Title of the issue or description of the investment. | Regatta X Funding Ltd |
| d. CUSIP (if any). | 75884CAC0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75884CAC01 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 31600000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5688000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3766714662 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockland Park CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Rockland Park CLO Ltd |
| d. CUSIP (if any). | 77366PAE0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US77366PAE07 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 40650498 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 365471.42 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0242022953 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

r/statecodes" xmlns:ns3="http://www.sec.gov/edgar/regacommon">Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ◉ 3 ○ N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

| | |
|---|---|
| c. Currently in default? [Y/N] | ○ Yes ○ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ○ No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta XXII Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Regatta XXII Funding Ltd |
| d. CUSIP (if any). | 758969AC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US758969AC32 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 38823000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 25501380.01 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.6887556609 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners XX |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300MQ9W5DWZ8QX450 |
| c. Title of the issue or description of the investment. | Octagon Investment Partners XXII Ltd |
| d. CUSIP (if any). | 67574QAH0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US67574QAH02 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OCT22 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 100 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000066222 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners XX |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300MQ9W5DWZ8QX450 |
| c. Title of the issue or description of the investment. | Octagon Investment Partners XXII Ltd |
| d. CUSIP (if any). | 67574QAG2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US67574QAG29 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OCT22 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 29623750 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2962.38 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0001961751 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Wind River 2021-4 CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | WINDR 2021-4A SUB 01/20/2035 |
| d. CUSIP (if any). | 97316VAE6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US97316VAE65 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9096750 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 409353.75 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0271082766 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Wind River CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Wind River 2021-2 CLO Ltd |
| d. CUSIP (if any). | 97315YAC5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US97315YAC57 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30700000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 7214500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4777595452 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Wind River CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | THL Credit Wind River 2018-3 CLO Ltd |
| d. CUSIP (if any). | 88432XAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US88432XAC48 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 25400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1526540 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1010907279 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Voya CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Voya CLO 2020-1 Ltd |
| d. CUSIP (if any). | 92918GAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US92918GAC69 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 15500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6386000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4228945118 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Voya CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Voya CLO 2018-4 Ltd |
| d. CUSIP (if any). | 92891EAE8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US92891EAE86 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 38851800 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8880107 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5880595858 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Vibrant CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930073XIEUISQCY218 |
| c. Title of the issue or description of the investment. | Vibrant CLO Ltd |
| d. CUSIP (if any). | BCC31ZSH8 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG9470HAB36

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 31400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 14130000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.9357186740 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta XXVI Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Regatta XXVI Funding Ltd |
| d. CUSIP (if any). | 75900YAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75900YAC21 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 23022500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17266875 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1434492130 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ROCT221 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ROCT221 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | ROCT221FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 38068750 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 247867.97 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0164143445 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Rockford Tower CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Rockford Tower CLO 2021-2 Ltd |
| d. CUSIP (if any). | BCC31GL20 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG7621MAB49 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 24500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8820000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.5840791723 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | REGATF6 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | REGATF6 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | REGATF6FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 33675700 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 709399.31 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0469779322 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OZLM XXIII Ltd |
| d. CUSIP (if any). | 67112YAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67112YAC30 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 31755000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10161600 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.6729227797 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300Y1XB6AVMQY8652 |
| c. Title of the issue or description of the investment. | OZLM VII Ltd |
| d. CUSIP (if any). | 67108XAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67108XAE76 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | OZLM |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 21224026 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 80651.3 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0053409007 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCTAGON INVESTMENT PARTNERS 24 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 24 Ltd |
| d. CUSIP (if any). | BCC291RR6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67573BAE11 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 110000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 20900000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.3840424831 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Tralee CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300KVMYUNBMVPNK19 |
| c. Title of the issue or description of the investment. | Tralee CLO II Ltd |
| d. CUSIP (if any). | BCC223K13 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG9010XAA75 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | TRAL |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6300000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 630 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000417199 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Symphony CLO XVII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SYMP 2016-17A SUB 04/15/2028 |
| d. CUSIP (if any). | 87165XAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US87165XAC92 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 7750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 44175 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0029253625 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO XXXIII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2022-1X Y 04/25/2035 |
| d. CUSIP (if any). | G8288LAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG8288LAC66 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 130203 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 33400.57 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0022118568 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point Clo XXX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-2A SUB 07/25/2034 |
| d. CUSIP (if any). | 83615HAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83615HAC97 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14220500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2701895 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1789252376 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CARLYLE US CLO 2021-11 LTD |
| d. CUSIP (if any). | 143124AC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US143124AC96 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 35949200 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 12582220 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8332213881 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493000C19IMTVUCMB96 |
| c. Title of the issue or description of the investment. | Carlyle Global Market Strategies CLO 2016-3 Ltd |
| d. CUSIP (if any). | 14311WAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US14311WAC82 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 35445614 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6734666.66 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4459839602 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CARLG25E - WHEQTY |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CARLG25E - WHEQTY |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | CARLG25EWHEQTY |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5000000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3311106419 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | CARLG163 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | CARLG163 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | CARLG163FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 35445614 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 272727.27 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0180605803 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO XXIX Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SNDPT 2021-1A SUB 04/25/2034 |
| d. CUSIP (if any). | 83615GAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83615GAC15 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 15340500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3221505 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2133349177 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Sound Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300RTEBF0FW35D815 |
| c. Title of the issue or description of the investment. | Sound Point CLO V Ltd |
| d. CUSIP (if any). | BCC26QYI6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US83608UAE55 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 44500000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4450 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0002946885 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Signal Peak CLO, LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Signal Peak CLO 5 Ltd |
| d. CUSIP (if any). | 56845DAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56845DAC65 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 33067500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4960125 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3284700345 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ROCT223 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ROCT223 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | ROCT223FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 21000000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 405432.01 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0268485706 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden Senior Loan Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Dryden 76 CLO Ltd |
| d. CUSIP (if any). | 26252XAA5 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US26252XAA54 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 21989000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5322068 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3524386703 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden 75 CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | DRSLF 2019-75A SUB 07/15/2030 |
| d. CUSIP (if any). | 26252KAC9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US26252KAC99 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 30000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5901217 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3907911498 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | AIG CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AIG CLO 2018-1 LLC |
| d. CUSIP (if any). | 00140QAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US00140QAC78 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 20518400 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 10874752 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7201492230 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300PTCF9P2JDL1E69 |
| c. Title of the issue or description of the investment. | Cedar Funding VIII Clo Ltd |
| d. CUSIP (if any). | 15032GAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US15032GAC87 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 59507500 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 21422700 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.4186567896 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | MidOcean Credit CLO |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300XSCUX0ONI5KZ96 |
| c. Title of the issue or description of the investment. | MidOcean Credit CLO III |
| d. CUSIP (if any). | 59802VAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US59802VAE74 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | MIDO |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 16650000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1665 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0001102598 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | MBLPT18 - FEELTR |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | MBLPT18 - FEELTR |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | MBLPT18FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 37422471 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 505135.61 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0334511552 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Marble Point CLO XXIV Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300110Z5KVNWF6X83 |
| c. Title of the issue or description of the investment. | Marble Point Clo XXIV Ltd |
| d. CUSIP (if any). | 56607XAC0 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56607XAC02 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 18040000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6314000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4181265186 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Marble Point CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 2549003LUS5LG1CTZP23 |
| c. Title of the issue or description of the investment. | Marble Point CLO XVII Ltd |
| d. CUSIP (if any). | 56606FAA4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56606FAA49 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5320000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3523017230 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Apidos CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300LPFPUEJZX23R93 |
| c. Title of the issue or description of the investment. | Apidos CLO XVIII |
| d. CUSIP (if any). | 03767QAE9 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03767QAE98 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14986100 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5844579 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3870404609 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Apex Credit CLO LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300OKB854VBBC1981 |
| c. Title of the issue or description of the investment. | Apex Credit Clo 2018-I Ltd |
| d. CUSIP (if any). | 03754MAE3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03754MAE30 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | APEXC |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12420000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1242 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000822479 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | AIMCOC26 - WHEQTY |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | AIMCOC26 - WHEQTY |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | AIMCOC26WHEQTY |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 11125000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 11125000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.7367211782 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners 36, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 36, Ltd. |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US67591QAG10_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 10250000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 8433 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0005584512 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | NYACK Park CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | NYKPK 2021-1A SUB 10/20/2034 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US67080QAC87_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 44553800 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 20494748 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.3572058332 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Nassau 2017-II LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300UA9BSPM14TR379 |
| c. Title of the issue or description of the investment. | Nassau 2017-II Ltd |
| d. CUSIP (if any). | 631710AA8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US631710AA84 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 3414084 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 322289.52 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0213426980 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Marble Point CLO XXIV Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300110Z5KVNWF6X83 |
| c. Title of the issue or description of the investment. | Marble Point Clo XXIV Ltd |
| d. CUSIP (if any). | 56607YAA2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US56607YAA29 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 9150000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3202500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2120763661 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Lakeside Park CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | LAKPK 2025-1A M 04/15/2038 |
| d. CUSIP (if any). | 51219AAE7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US51219AAE73 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 55824333 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2176695.71 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1441454228 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Lakeside Park CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | LAKPK 2025-1A SUB 04/15/2038 |
| d. CUSIP (if any). | 51219AAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US51219AAC18 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 55824333 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 36285816.45 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 2.4029239953 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elmwood CLO 16 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ELM16 2022-3A SUB 04/20/2034 |
| d. CUSIP (if any). | 29003DAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US29003DAC11 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 39850000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 13947500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.9236331356 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Elevation CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Elevation CLO 2020-11 Ltd |
| d. CUSIP (if any). | 28622CAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US28622CAC64 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | AWPT |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 58231578 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 13393262.94 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8869303778 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

Report the ISO country code that corresponds to the country where the issuer is organized. CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ( ) 1 ( ) 2 (●) 3 ( ) N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ( ) Yes ( ) No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ( ) Yes ( ) No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ( ) Yes ( ) No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta X Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300E2FIIBY7XTJE98 |
| c. Title of the issue or description of the investment. | Regatta X Funding Ltd |
| d. CUSIP (if any). | 75884CAQ9 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN US75884CAQ96

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 51200000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 152306.59 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0100860666 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the | |

investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Regatta 32 Funding Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Regatta 32 Funding Ltd |
| d. CUSIP (if any). | 75884FAC3 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US75884FAC32 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28657356 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 23785605.48 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.5751334197 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OZLM IX, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OZLM IX, Ltd. |
| d. CUSIP (if any). | 67109LAG7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67109LAG77 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 931545 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 185843.3 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0123069389 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ( ) 1 ( ) 2 (●) 3 ( ) N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2031-10-20

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.529 |
| c. Currently in default? [Y/N] | ( ) Yes (●) No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ( ) Yes (●) No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ( ) Yes (●) No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ( ) Yes ( ) No
ii. Contingent convertible? [Y/N] ( ) Yes ( ) No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon Investment Partners 48 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 48 Ltd |
| d. CUSIP (if any). | 67577QAC8 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US67577QAC87 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 14225000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 6278915 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.4158031152 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCTAGON INVESTMENT PARTNERS 41 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Octagon Investment Partners 41 Ltd |
| d. CUSIP (if any). | 67592GAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | ISIN |
| ISIN | US67592GAC15 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 17000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3537491 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2342601831 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ◉ Yes ○ No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If mul

tiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Octagon 60 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCT60 2022-1A SUB 10/20/2035 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US675936AC20_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 35750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 22522500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.4914878864 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | OCP CLO 2024-32 Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | OCP 2024-32A SUB 04/23/2037 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US67570DAC48_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28600000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17160000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1363717230 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Oaktree CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Oaktree CLO 2018-1 Ltd |
| d. CUSIP (if any). | 67400HAC1 |

At least one of the following other identifiers:

| Identifier. ISIN | |
|---|---|
| ISIN | US67400HAC16 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 11750000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 69325 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0045908490 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden Senior Loan Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Dryden 87 CLO Ltd |
| d. CUSIP (if any). | 26246HAC5 |

At least one of the following other identifiers:

| Identifier. ISIN | |
|---|---|
| ISIN | US26246HAC51 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 36886400 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 12541376 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.8305166115 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Dryden Senior Loan Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493004WJFSUXXJ5FA29 |
| c. Title of the issue or description of the investment. | Dryden 108 CLO Ltd |
| d. CUSIP (if any). | BCC36RW29 |

At least one of the following other identifiers:

Identifier. ISIN
ISIN USG284ANAC55

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 5000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2400000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1589331081 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | JERSEY |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Cedar Funding Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300PPJP6KEORGHQ85 |
| c. Title of the issue or description of the investment. | Cedar Funding IV CLO Ltd |
| d. CUSIP (if any). | 150322AC9 |

At least one of the following other identifiers:

| Identifier. ISIN | |
|---|---|
| ISIN | US150322AC91 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 47374000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 15159680 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.0039062751 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Carlyle Global Market Strategi |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Carlyle US CLO 2022-3 Ltd |
| d. CUSIP (if any). | 14317AAE6 |

At least one of the following other identifiers:

| Identifier. ISIN | |
|---|---|
| ISIN | US14317AAE64 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 27370000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 17790500 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.1781247749 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Atlas Senior Loan Fund XVII Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ATCLO 2021-17A SUB 10/20/2034 |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | US04942GAC15_OX |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1860000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1231731588 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Atlas Senior Loan Fund LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Atlas Senior Loan Fund Ltd |
| d. CUSIP (if any). | 04943FAC2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04943FAC23 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 6000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1800000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1191998311 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES61- Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | ARES61- Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
|---|---|
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | ARES61FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13000000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 323505.42 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0214232175 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Apex Credit CLO LLC |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Apex Credit CLO 2020-II LLC |
| d. CUSIP (if any). | 58405JAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US58405JAC18 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 28709880 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4498532.2 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2979023769 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | APEXC 2019-1A FRR 07/18/2037 |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | APEXC 2019-1A FRR 07/18/2037 |
| d. CUSIP (if any). | 03754BAG2 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03754BAG23 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 2775000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1951935 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.1292612902 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

| | |
|---|---|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | ○ 1 ○ 2 ● 3 ○ N/A |

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2037-07-18

b. Coupon.

| | |
|---|---|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 14.3344 |
| c. Currently in default? [Y/N] | ○ Yes ● No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ● No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ● No |

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No

ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

| | |
|---|---|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | ○ Repurchase ○ Reverse repurchase |

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No

c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Anchorage Capital CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300MP4QPQUMB6AD63 |
| c. Title of the issue or description of the investment. | Anchorage Capital CLO 4-R Ltd |
| d. CUSIP (if any). | BCC2FF5G6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | USG0420PAB51 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ANCHC |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 8000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 36800 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0024369743 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Anchorage Capital CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300MP4QPQUMB6AD63 |
| c. Title of the issue or description of the investment. | Anchorage Capital CLO 4-R Ltd |
| d. CUSIP (if any). | BCC2FF5G6 |

At least one of the following other identifiers:

| Identifier. ISIN | |
|---|---|
| ISIN | USG0420PAB51 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 1000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4600 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0003046218 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Anchorage Capital CLO LTD |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300687XYK5L55VX28 |
| c. Title of the issue or description of the investment. | Anchorage Capital CLO 5-R Ltd |
| d. CUSIP (if any). | 03329YAC7 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US03329YAC75 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ANCHC |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 25741000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 51482 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0034092476 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ares LXI CLO Ltd |
| d. CUSIP (if any). | 04019EAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04019EAC49 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 13000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4649678 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.3079115734 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | ARES CLO Ltd |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Ares Loan Funding VII Ltd |
| d. CUSIP (if any). | 04021BAC6 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US04021BAC63 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 40000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 22327464 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.4785721874 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ● No
c. Is any portion of this investment on loan by the Fund? ○ Yes ● No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | Zais CLO 9, Limited |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300GT2U4OLB9UL559 |
| c. Title of the issue or description of the investment. | Zais Clo 9 Ltd |
| d. CUSIP (if any). | 98875PAC4 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US98875PAC41 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | ZAIS9 |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 12700000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.0000000000 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ◉ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | WNDRV231- Fee Letter |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | WNDRV231- Fee Letter |
| d. CUSIP (if any). | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | WNDRV231FLTR |
| Description of other unique identifier. | USER DEFINED |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 42300000 |
| Units | Number of shares |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 4331368.62 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.2868324488 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? (●) Yes ( ) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ○ 1 ○ 2 ● 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ● No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Item C.1. Identification of investment.**

| | |
|---|---|
| a. Name of issuer (if any). | First American Government Obligations Fund |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | First American Government Obligations Fund |
| d. CUSIP (if any). | 31846V567 |

At least one of the following other identifiers:

| | |
|---|---|
| Identifier. ISIN | |
| ISIN | US31846V5672 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | FGZXX |

**Item C.2. Amount of each investment.**

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| | |
|---|---|
| Balance | 25178026.85 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 25178026.85 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 1.6673425264 |

**Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.**

Payoff profile. (●) Long ( ) Short ( ) N/A

**Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:**

| | |
|---|---|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle) |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Registered fund |

**Item C.5. Country of investment or issuer.**

| | |
|---|---|
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security? ( ) Yes (●) No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity

classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments
ii. Moderately Liquid Investments
iii. Less Liquid Investments
iv. Illiquid Investments
Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). ◉ 1 ○ 2 ○ 3 ○ N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
ii. Annualized rate.

c. Currently in default? [Y/N] ○ Yes ○ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ○ Yes ○ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ○ Yes ○ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ○ Yes ○ No
ii. Contingent convertible? [Y/N] ○ Yes ○ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. ○ Repurchase ○ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ○ Yes ○ No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ○ Yes ○ No
d. Repurchase rate.
e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ○ Yes ◉ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ○ Yes ◉ No

c. Is any portion of this investment on loan by the Fund? ○ Yes ◉ No

# NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

# NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

| | |
|---|---|
| Registrant: | Oxford Lane Capital Corp. |
| By (Signature): | /s/ Bruce L. Rubin |
| Name: | Bruce L. Rubin |
| Title: | Chief Financial Officer, Corporate Secretary and Treasurer |
| Date: | 2026-02-03 |

**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Debt Investments** | | | | | |
| **Structured Finance - Debt Investments** | | | | | |
| **Apex Credit CLO 2019 Ltd.** | | | | | |
| CLO secured notes - Class FRR(3)(17), 14.33% (SOFR + 10.45%, due July 18, 2037) | 07/31/2024 | $ 2,775,000 | $ 2,351,287 | $ 1,951,935 | |
| **BlueMountain CLO 2015-4 Ltd.** | | | | | |
| CLO secured notes - Class ER(3)(17), 10.10% (SOFR + 6.21%, due April 20, 2030) | 01/19/2022 | 837,000 | 813,869 | 727,520 | |
| **BlueMountain CLO 2018-1 Ltd.** | | | | | |
| CLO secured notes - Class F(3)(17), 12.31% (SOFR + 8.47%, due July 30, 2030) | 11/18/2019 | 8,500,000 | 7,319,365 | 510,000 | |
| **BlueMountain Fuji US CLO II Ltd.** | | | | | |
| CLO secured notes - Class D(3)(17), 10.30% (SOFR + 6.41%, due October 20, 2030) | 11/09/2022 | 4,750,000 | 4,148,088 | 4,047,950 | |
| **Highbridge Loan Management 5-2015, Ltd.** | | | | | |
| CLO secured notes - Class FRR(3)(17), 12.17% (SOFR + 8.26%, due October 15, 2030) | 08/03/2021 | 4,375,000 | 3,994,855 | 1,642,375 | |
| **Highbridge Loan Management 2013-2, Ltd.** | | | | | |
| CLO secured notes - Class ER(3)(6)(17), 12.40% (SOFR + 8.51%, due October 20, 2029) | 04/20/2022 | 2,512,133 | 2,307,436 | 1,256,066 | |
| **Nassau 2017-II Ltd.** | | | | | |
| CLO secured notes - Class E(3)(10)(17)(20), 0.00% (due January 15, 2030) | 01/07/2022 | 3,414,084 | 3,142,208 | 322,290 | |
| **Octagon Investment Partners 36, Ltd.** | | | | | |
| CLO secured notes - Class F(3)(17), 11.92% (SOFR + 8.01%, due April 15, 2031) | 09/08/2023 | 1,600,000 | 1,124,379 | 968,800 | |
| **OZLM IX, Ltd.** | | | | | |
| CLO secured notes - Class ERR(3)(10)(17), 12.49% (SOFR + 8.60%, due October 20, 2031) | 06/16/2023 | 1,179,958 | 870,167 | 235,402 | |
| **Sound Point CLO V-R, Ltd.** | | | | | |
| CLO secured notes - Class F(3)(6)(17), 12.25% (SOFR + 8.36%, due July 18, 2031) | 05/25/2022 | 1,520,887 | 1,225,380 | 95,360 | |
| **Total Structured Finance - Debt Investments** | | | $ 27,297,034 | $ 11,757,698 | 0.78% |
| **Total Collateralized Loan Obligation - Debt Investments** | | | $ 27,297,034 | $ 11,757,698 | 0.78% |
| **Collateralized Loan Obligation - Equity Investments** | | | | | |
| **Structured Finance - Equity Investments** | | | | | |
| **522 Funding CLO I Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 1.82%, maturity April 15, 2035) | 03/03/2023 | 29,800,000 | 12,038,985 | 4,685,468 | |
| **AGL CLO 40 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.79%, maturity July 22, 2038) | 03/28/2025 | 37,157,500 | 37,692,576 | 30,840,725 | |
| **AIMCO CLO, Series 2015-A** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 19.60%, maturity October 17, 2038) | 08/25/2021 | 15,116,763 | 7,947,971 | 7,256,046 | |
| **AIMCO CLO 10, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.19%, maturity July 22, 2037) | 01/09/2025 | 30,849,600 | 19,167,599 | 15,424,800 | |
| **AIMCO CLO 26, Ltd.** | | | | | |
| CLO preferred shares(4)(7), (Estimated yield 16.73%, maturity March 19, 2027) | 09/26/2024 | 11,125,000 | 11,125,000 | 11,125,000 | |
| **AIG CLO 2018-1, LLC** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.02%, maturity April 20, 2037) | 04/25/2023 | 20,518,400 | 13,313,901 | 10,874,752 | |
| **Allegro CLO XII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 20.47%, maturity July 21, 2037) | 04/25/2025 | 13,147,000 | 6,901,796 | 5,916,150 | |
| **Allegro CLO XIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 20.82%, maturity July 20, 2038) | 05/21/2025 | 15,623,220 | 7,601,160 | 6,796,101 | |
| **ALM VII(R), Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 17.57%, maturity January 15, 2036) | 09/05/2024 | 28,480,000 | 8,115,616 | 4,692,213 | |
| **ALM XVII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 15, 2028) | 03/04/2019 | 6,500,000 | - | - | |
| **AMMC CLO XII, Limited** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity November 10, 2030) | 09/10/2021 | 24,350,000 | 2,391,141 | - | |
| **AMMC CLO 25, Limited** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 17.99%, maturity October 15, 2038) | 04/27/2022 | 22,569,100 | 15,357,457 | 13,315,769 | |
| **Anchorage Capital CLO 1-R, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity April 13, 2031) | 08/13/2020 | 12,150,000 | 489,313 | 88,695 | |
| **Anchorage Capital CLO 4-R, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(11)(19), (Estimated yield 0.00%, maturity January 28, 2031) | 05/20/2019 | 9,000,000 | 511,015 | 41,400 | |
| **Anchorage Capital CLO 5-R, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 15, 2030) | 07/16/2019 | 27,316,000 | 734,817 | 54,632 | |

| | | | | |
|---|---|---|---|---|
| **Anchorage Capital CLO 17, Ltd.** | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.10%, maturity February 15, 2038) | 06/04/2021 | 40,911,000 | 24,865,068 | 18,000,840 |

*(Continued on next page)*

**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **Apex Credit CLO 2018 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity April 25, 2031) | 03/14/2018 | $ 12,420,000 | $ 2,100,012 | $ 1,242 | |
| **Apex Credit CLO 2019 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 2.79%, maturity July 18, 2037) | 05/13/2019 | 17,500,000 | 11,047,074 | 3,413,618 | |
| **Apex Credit CLO 2019-II Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 20.94%, maturity January 25, 2038) | 10/27/2020 | 4,500,000 | 1,913,899 | 796,096 | |
| **Apidos CLO XVIII-R** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 24.96%, maturity January 22, 2038) | 06/24/2022 | 14,986,100 | 5,761,441 | 5,844,579 | |
| **Apidos CLO XX** | | | | | |
| CLO subordinated notes(5)(7)(10)(11)(19), (Estimated yield 0.00%, maturity July 16, 2031) | 03/19/2025 | 16,400,000 | 1,149,117 | 2,218,920 | |
| **Apidos CLO XXIII** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 19.56%, maturity April 15, 2033) | 04/01/2022 | 5,000,000 | 2,604,833 | 2,407,500 | |
| **Apidos CLO LI, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.59%, maturity January 20, 2037) | 12/18/2024 | 16,000,000 | 13,914,227 | 11,760,000 | |
| **Ares CLO Warehouse 2025-1 Ltd.** | | | | | |
| Subordinated warehouse notes(4)(7), (Estimated yield 21.00%, maturity July 10, 2027) | 08/12/2025 | 8,900,000 | 8,900,000 | 8,900,000 | |
| **Ares XXVII CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.90%, maturity October 28, 2034) | 03/06/2019 | 27,871,690 | 11,580,841 | 6,515,523 | |
| **Ares XXXVR CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 15, 2030) | 09/13/2022 | 7,000,000 | - | 23,800 | |
| **Ares XXXVII CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity October 15, 2030) | 02/12/2019 | 33,500,000 | 1,655,693 | 1,132,300 | |
| **Ares XL CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 15, 2029) | 11/30/2017 | 41,274,000 | 587,887 | 668,639 | |
| **Ares XLII CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 22, 2028) | 06/23/2021 | 21,910,000 | 2,641,390 | 205,954 | |
| **Ares XLIV CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 20.93%, maturity April 15, 2034) | 12/15/2023 | 111,500,000 | 30,040,679 | 19,819,298 | |
| **Ares XLVI CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 15, 2030) | 01/25/2022 | 6,400,000 | 207,478 | 66,560 | |
| **Ares XLIX CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 19.71%, maturity October 22, 2037) | 08/19/2022 | 16,650,000 | 4,220,563 | 2,851,362 | |
| **Ares LVII CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 18.44%, maturity October 25, 2038) | 08/22/2022 | 38,207,700 | 18,497,490 | 12,583,943 | |
| **Ares LXI CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 6.90%, maturity April 20, 2037) | 08/25/2021 | 13,000,000 | 9,109,086 | 4,649,678 | |
| **Ares LXVII CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 27.12%, maturity January 25, 2038) | 10/31/2022 | 26,046,000 | 19,301,477 | 18,896,199 | |
| **Ares Loan Funding II, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 20.94%, maturity October 20, 2038) | 11/06/2025 | 7,101,675 | 5,779,878 | 5,515,323 | |
| **Ares Loan Funding VII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.95%, maturity October 22, 2037) | 08/16/2024 | 40,000,000 | 29,512,313 | 22,327,464 | |
| **Ares Loan Funding VIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 18.58%, maturity January 24, 2038) | 12/19/2024 | 56,782,000 | 41,949,848 | 36,043,053 | |
| **Ares Loan Funding IX, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 20.80%, maturity March 31, 2038) | 03/03/2025 | 13,750,000 | 9,989,298 | 8,999,798 | |
| **Atlas Senior Loan Funding XVII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 5.74%, maturity October 20, 2034) | 09/20/2021 | 6,000,000 | 3,564,965 | 1,860,000 | |
| **Atlas Senior Loan Fund XVIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 4.77%, maturity January 18, 2035) | 04/21/2022 | 6,000,000 | 3,484,971 | 1,800,000 | |
| **Atrium XV** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 9.26%, maturity July 16, 2037) | 09/17/2019 | 23,394,737 | 12,113,414 | 7,486,316 | |
| **Barings CLO Ltd. 2019-III** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 18.55%, maturity January 20, 2036) | 05/28/2025 | 30,726,502 | 14,333,737 | 12,493,396 | |

| | | | | |
|---|---|---|---|---|
| **BBAM US CLO I, Ltd.** | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 20.56%, maturity March 30, 2038) | 05/16/2025 | 18,500,000 | 12,489,918 | 10,558,388 |

*(Continued on next page)*

**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **BlueMountain CLO 2015-4 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity April 20, 2030) | 07/22/2020 | $ 9,644,700 | $ 1,350,005 | $ 41,472 | |
| **BlueMountain CLO 2016-3 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 2.92%, maturity November 15, 2030) | 08/18/2020 | 9,897,500 | 2,446,128 | 494,875 | |
| **BlueMountain CLO 2018-1 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity July 30, 2030) | 01/14/2020 | 9,000,000 | 56,725 | 45,000 | |
| **BlueMountain CLO 2018-3 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity October 25, 2030) | 06/11/2020 | 23,825,000 | 2,653,501 | 552,740 | |
| **BlueMountain CLO XXXI Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 17.94%, maturity April 19, 2034) | 04/16/2024 | 18,194,883 | 10,391,475 | 6,368,209 | |
| **BlueMountain CLO XXXIV Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 4.37%, maturity April 20, 2035) | 03/23/2022 | 10,700,000 | 8,750,987 | 4,280,000 | |
| **BlueMountain Fuji US CLO II Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity October 20, 2030) | 02/13/2020 | 27,980,000 | 7,390,102 | 279,800 | |
| **Carlyle Global Market Strategies CLO 2013-4, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 15, 2031) | 09/29/2021 | 14,500,000 | 613,456 | 21,750 | |
| **Carlyle Global Market Strategies CLO 2014-5, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 15, 2031) | 03/27/2019 | 7,134,333 | 896,775 | 82,045 | |
| **Carlyle Global Market Strategies CLO 2016-3, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 30.44%, maturity July 20, 2034) | 06/10/2025 | 35,445,614 | 5,415,049 | 6,734,667 | |
| **Carlyle US CLO 2020-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 19.32%, maturity January 20, 2038) | 08/04/2023 | 28,783,404 | 15,634,975 | 13,240,366 | |
| **Carlyle US CLO 2020-2, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 8.75%, maturity January 25, 2035) | 10/21/2020 | 14,558,333 | 9,177,394 | 6,187,292 | |
| **Carlyle US CLO 2021-8, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.40%, maturity October 15, 2038) | 08/24/2021 | 52,839,500 | 34,255,725 | 25,362,960 | |
| **Carlyle US CLO 2021-11, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.07%, maturity July 25, 2039) | 09/11/2024 | 35,949,200 | 17,635,765 | 12,582,220 | |
| **Carlyle US CLO 2022-3, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 11.33%, maturity April 20, 2037) | 04/26/2024 | 27,370,000 | 22,100,417 | 17,790,500 | |
| **Carlyle US CLO 2024-6, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 12.97%, maturity October 25, 2037) | 10/10/2024 | 48,222,222 | 39,737,268 | 30,380,000 | |
| **Carlyle US CLO 2025-E, Ltd.** | | | | | |
| Subordinated warehouse notes(4)(7), (Estimated yield 19.05%, maturity May 20, 2027) | 05/21/2025 | 5,000,000 | 5,000,000 | 5,000,000 | |
| **Carlyle US CLO 2025-3, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(9), (Estimated yield 15.00%, maturity July 25, 2038) | 05/21/2025 | 54,824,000 | 48,222,930 | 41,172,824 | |
| **CBAM 2019-10, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity April 20, 2032) | 01/30/2024 | 15,000,000 | 750,219 | 777,000 | |
| **CBAM 2021-14, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.65%, maturity October 20, 2038) | 03/24/2022 | 37,085,300 | 17,227,787 | 10,754,737 | |
| **CBAMR 2021-15, LLC** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 20.86%, maturity January 20, 2038) | 05/07/2025 | 28,883,687 | 12,699,391 | 11,264,638 | |
| **Cedar Funding IV CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.77%, maturity January 23, 2038) | 02/10/2022 | 47,440,000 | 22,016,961 | 15,180,800 | |
| **Cedar Funding VIII CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 20.09%, maturity January 17, 2038) | 01/28/2022 | 59,507,500 | 26,655,506 | 21,422,700 | |
| **Cedar Funding X CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.14%, maturity October 20, 2037) | 12/16/2024 | 18,000,000 | 11,940,381 | 8,280,000 | |
| **Cedar Funding XII CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.73%, maturity January 25, 2038) | 03/23/2022 | 32,008,575 | 23,681,640 | 17,604,716 | |
| **Cedar Funding XIV CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 14.75%, maturity October 15, 2037) | 12/10/2024 | 21,540,000 | 11,936,099 | 7,754,400 | |
| **Cedar Funding XV CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.58%, maturity April 20, 2035) | 02/16/2022 | 34,235,000 | 23,417,894 | 16,090,450 | |

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**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
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| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **CIFC Funding 2014-III, Ltd.** | | | | | |
| CLO income notes(5)(7)(11), (Estimated yield 18.65%, maturity March 31, 2038) | 03/06/2018 | $ 24,208,500 | $ 13,874,599 | $ 12,830,505 | |
| **CIFC Funding 2021-VII, Ltd.** | | | | | |
| CLO income notes(5)(7), (Estimated yield 15.33%, maturity January 23, 2035) | 10/18/2021 | 28,185,000 | 22,257,440 | 16,629,150 | |
| **CIFC Funding 2025-VIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(9), (Estimated yield 16.46%, maturity January 24, 2039) | 11/06/2025 | 41,207,000 | 38,022,998 | 37,086,300 | |
| **Columbia Cent CLO 28 Limited** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity November 07, 2030) | 01/14/2022 | 40,000,000 | 9,083,733 | 240,000 | |
| **Crestline Denali CLO XVI, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 20, 2030) | 06/10/2021 | 22,000,000 | 2,445,157 | 935,000 | |
| **Croton Park CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 12.07%, maturity October 15, 2037) | 08/28/2024 | 39,573,000 | 34,362,720 | 24,930,990 | |
| **Dryden 38 Senior Loan Fund** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 15, 2030) | 09/23/2021 | 13,100,000 | 2,050,128 | 230,560 | |
| **Dryden 75 CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 25.81%, maturity April 14, 2034) | 08/17/2022 | 30,000,000 | 9,580,618 | 5,901,217 | |
| **Dryden 76 CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.23%, maturity October 15, 2037) | 09/11/2024 | 21,989,000 | 8,800,270 | 5,322,068 | |
| **Dryden 78 CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 9.58%, maturity April 17, 2037) | 07/25/2023 | 19,913,726 | 11,510,500 | 7,168,941 | |
| **Dryden 86 CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 5.05%, maturity July 17, 2034) | 03/23/2022 | 35,350,000 | 21,220,437 | 9,191,000 | |
| **Dryden 87 CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 17.66%, maturity August 20, 2038) | 08/01/2024 | 39,886,400 | 19,731,019 | 13,561,376 | |
| **Dryden 106 CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 17.26%, maturity October 15, 2037) | 10/18/2022 | 32,302,500 | 23,602,058 | 15,606,925 | |
| **Dryden 108 CLO. Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.59%, maturity July 18, 2037) | 06/15/2023 | 28,600,000 | 21,800,390 | 13,728,000 | |
| **Elevation CLO 2020-11, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 9.87%, maturity October 15, 2037) | 02/21/2020 | 62,021,052 | 28,214,948 | 14,264,842 | |
| **Elevation CLO 2021-12, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 7.47%, maturity April 20, 2037) | 02/11/2021 | 44,245,037 | 20,981,738 | 11,503,710 | |
| **Elevation CLO 2021-14, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 11.86%, maturity January 20, 2038) | 09/21/2021 | 52,930,905 | 28,265,660 | 16,408,581 | |
| **Elm CLO 2014-1 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.05%, maturity April 17, 2034) | 06/13/2024 | 37,275,000 | 6,043,385 | 4,100,250 | |
| **Elmwood CLO 14 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 12.25%, maturity October 20, 2038) | 07/24/2023 | 32,359,864 | 21,169,101 | 13,267,544 | |
| **Elmwood CLO 16 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 4.19%, maturity April 20, 2037) | 03/18/2024 | 39,850,000 | 25,398,100 | 13,947,500 | |
| **Elmwood CLO 27 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 6.64%, maturity April 18, 2037) | 03/26/2024 | 44,412,500 | 35,061,271 | 23,094,500 | |
| **Elmwood CLO 38 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 12.07%, maturity April 22, 2038) | 01/17/2025 | 49,662,000 | 38,922,069 | 30,790,440 | |
| **Elmwood CLO V Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 11.44%, maturity October 20, 2037) | 01/25/2022 | 10,400,000 | 8,175,052 | 5,200,000 | |
| **Elmwood CLO VI, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 10.29%, maturity July 18, 2037) | 07/11/2024 | 24,327,000 | 16,398,711 | 9,487,530 | |
| **Elmwood CLO XII Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 18.14%, maturity October 15, 2037) | 07/24/2023 | 32,250,000 | 18,566,043 | 12,900,000 | |
| **Franklin Park Place CLO I** | | | | | |

td>

CLO subordinated notes(5)(7)(11), (Estimated yield 18.14%, maturity April 14, 2038)

05/30/2024

29,915,743

15,353,123

9,872,195

**Generate CLO 11 Ltd.**

CLO subordinated notes(5)(7)(11), (Estimated yield 12.20%, maturity October 20, 2037)

02/03/2025

15,211,000

12,927,208

6,540,730

**Gulf Stream Meridian 5 Ltd.**

| | | |
|---|---|---|
| CLO subordinated notes(5)(7)(11), (Estimated yield 16.30%, maturity October 15, 2039) | 09/11/2024 | 14,423,684 |
| | 7,338,765 | |
| | 5,863,686 | |

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**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
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| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **Highbridge Loan Management 3-2014, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity July 18, 2029) | 06/19/2020 | $ 25,500,000 | $ 4,757,446 | $ 2,550 | |
| **Highbridge Loan Management 5-2015, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity October 15, 2030) | 08/03/2021 | 23,125,000 | 970,532 | 395,438 | |
| **HPS Loan Management 10-2016, Ltd.** | | | | | |
| CLO income notes(5)(7), (Estimated yield 15.12%, maturity April 20, 2034) | 10/21/2021 | 28,161,448 | 11,445,073 | 5,632,290 | |
| **HPS Loan Management 2021-16, Ltd.** | | | | | |
| CLO income notes(5)(7), (Estimated yield 12.36%, maturity January 23, 2035) | 11/12/2021 | 32,364,000 | 21,845,510 | 14,563,800 | |
| **ICG US CLO 2014-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 18.11%, maturity October 20, 2034) | 03/01/2023 | 28,687,500 | 5,074,665 | 2,868,750 | |
| **ICG US CLO 2018-2, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 22, 2031) | 05/24/2022 | 17,950,000 | 1,303,518 | 538,500 | |
| **Kings Park CLO, Ltd.** | | | | | |
| CLO income notes(5)(7), (Estimated yield 19.44%, maturity January 21, 2039) | 12/07/2021 | 46,879,250 | 34,420,203 | 22,502,040 | |
| **Lakeside Park CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 15.36%, maturity April 15, 2038) | 03/07/2025 | 55,824,333 | 43,527,904 | 36,285,816 | |
| **LCM 35 Ltd.** | | | | | |
| CLO income notes(5)(7)(19), (Estimated yield 0.00%, maturity October 15, 2034) | 10/28/2021 | 28,000,000 | 14,508,141 | 2,837,984 | |
| **LCM 40 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 25.69%, maturity January 15, 2038) | 04/20/2023 | 17,000,000 | 10,262,360 | 8,534,921 | |
| **Madison Park Funding XI, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 23, 2029) | 01/21/2022 | 19,000,000 | - | 70,300 | |
| **Madison Park Funding XIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(11)(19), (Estimated yield 0.00%, maturity April 19, 2030) | 09/17/2019 | 21,500,000 | 126,460 | 199,950 | |
| **Madison Park Funding XXI, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity October 15, 2032) | 01/26/2022 | 7,000,000 | 2,243,007 | 708,400 | |
| **Madison Park Funding XXIV, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 0.89%, maturity October 20, 2029) | 03/28/2019 | 3,568,750 | 1,305,731 | 713,750 | |
| **Madison Park Fund XLI, Ltd. (fka: Atrium XII CLO)** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity April 22, 2027) | 10/08/2015 | 39,075,000 | - | 132,855 | |
| **Magnetite XLV, Limited** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.56%, maturity April 15, 2038) | 03/12/2025 | 50,550,000 | 44,207,015 | 39,676,695 | |
| **Magnetite XLVII, Limited** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 12.46%, maturity January 25, 2038) | 10/17/2024 | 50,484,000 | 46,858,171 | 34,329,120 | |
| **Magnetite 50, Limited** | | | | | |
| CLO subordinated notes(5)(7)(9), (Estimated yield 15.40%, maturity July 25, 2038) | 06/23/2025 | 48,817,000 | 47,675,207 | 41,391,934 | |
| **Marble Point CLO XVI Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 15.96%, maturity November 16, 2034) | 04/17/2024 | 15,250,000 | 7,601,519 | 4,727,500 | |
| **Marble Point CLO XVII Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 19.51%, maturity July 20, 2037) | 05/09/2023 | 17,000,000 | 8,148,456 | 6,460,000 | |
| **Marble Point CLO XVIII Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 17.60%, maturity March 15, 2038) | 01/25/2022 | 48,185,419 | 28,175,095 | 20,719,730 | |
| **Marble Point CLO XXIV Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 7.30%, maturity April 20, 2035) | 01/24/2023 | 27,190,000 | 16,209,751 | 9,516,500 | |
| **Mariner CLO 8, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 17.34%, maturity October 20, 2037) | 11/08/2023 | 12,439,280 | 6,845,169 | 5,100,105 | |
| **Medalist Partners Corporate Finance CLO VI Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 31.82%, maturity October 20, 2038) | 09/20/2023 | 28,709,880 | 5,523,610 | 4,498,532 | |
| **Midocean Credit CLO II** | | | | | |
| CLO income notes(5)(7)(19), (Estimated yield 0.00%, maturity January 29, 2030) | 06/17/2021 | 13,600,000 | 3,256,849 | 1,360 | |
| **Midocean Credit CLO III** | | | | | |
| CLO income notes(5)(7)(19), (Estimated yield 0.00%, maturity April 21, 2031) | 04/24/2019 | 16,650,000 | 5,610,318 | 1,665 | |
| **Midocean Credit CLO VI** | | | | | |
| CLO income notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity April 20, 2033) | 11/08/2016 | 29,700,000 | 13,265,688 | 801,900 | |
| **Milford Park CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity January 20, 2038) | 05/12/2022 | 27,960,000 | 19,275,141 | 20,410,800 | |

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**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **MP CLO VIII, Ltd.** | | | | | |
| CLO income notes(5)(7)(19), (Estimated yield 0.00%, maturity April 28, 2034) | 11/10/2021 | $ 11,000,000 | $ 3,308,093 | $ 1,210,000 | |
| **Nassau 2017-II Ltd.** | | | | | |
| CLO income notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 15, 2030) | 09/17/2019 | 24,400,000 | 8,200,260 | - | |
| **Neuberger Berman CLO XIV, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 28, 2030) | 01/26/2022 | 7,800,000 | - | 31,980 | |
| **Neuberger Berman CLO XVII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 13.80%, maturity July 22, 2038) | 06/13/2024 | 73,756,250 | 16,854,851 | 12,538,563 | |
| **Nyack Park CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 17.62%, maturity October 20, 2038) | 09/02/2021 | 44,553,800 | 30,315,524 | 20,494,748 | |
| **Oaktree CLO 2018-1 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity October 20, 2030) | 08/25/2022 | 11,750,000 | - | 69,325 | |
| **Oaktree CLO 2019-1 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity April 22, 2030) | 06/12/2024 | 5,000,000 | - | 47,500 | |
| **Oaktree CLO 2019-2 Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 16.06%, maturity October 15, 2037) | 01/30/2025 | 44,000,000 | 19,299,957 | 13,640,000 | |
| **Oaktree CLO 2019-3, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.29%, maturity January 20, 2038) | 02/21/2024 | 42,243,480 | 27,496,896 | 20,910,523 | |
| **Oaktree CLO 2019-4, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 19.22%, maturity July 20, 2037) | 05/29/2025 | 10,000,000 | 6,243,974 | 5,200,000 | |
| **Oaktree CLO 2022-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.21%, maturity July 15, 2038) | 05/01/2024 | 32,722,223 | 22,062,556 | 17,342,778 | |
| **Oaktree CLO 2022-2, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.77%, maturity October 15, 2037) | 05/21/2025 | 37,000,000 | 28,140,288 | 23,310,000 | |
| **OCP CLO 2016-11, Ltd.** | | | | | |
| CLO preference shares(5)(7)(11), (Estimated yield 14.55%, maturity July 26, 2038) | 05/31/2024 | 50,925,000 | 22,390,255 | 17,314,500 | |
| **OCP CLO 2020-18, Ltd.** | | | | | |
| CLO preference shares(5)(7), (Estimated yield 13.30%, maturity July 20, 2037) | 08/16/2022 | 46,010,000 | 17,816,457 | 12,422,700 | |
| **Octagon Investment Partners XXII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity January 22, 2030) | 06/07/2018 | 32,055,000 | 4,822,368 | 3,206 | |
| **Octagon Investment Partners 31, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 20, 2030) | 01/09/2025 | 29,325,000 | - | 152,490 | |
| **Octagon Investment Partners 36, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity April 15, 2031) | 08/24/2021 | 10,250,000 | 1,565,655 | 8,433 | |
| **Octagon Investment Partners 38, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 10.55%, maturity October 20, 2037) | 09/13/2022 | 27,930,029 | 7,663,888 | 4,189,504 | |
| **Octagon Investment Partners 40, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 11.56%, maturity January 20, 2035) | 02/14/2019 | 17,740,000 | 6,863,868 | 2,661,000 | |
| **Octagon Investment Partners 41, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 11.13%, maturity October 15, 2033) | 01/25/2024 | 17,000,000 | 6,614,512 | 3,537,491 | |
| **Octagon Investment Partners 42, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 16.07%, maturity July 15, 2037) | 08/16/2023 | 31,965,078 | 12,826,811 | 8,074,742 | |
| **Octagon Investment Partners 47, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.39%, maturity January 22, 2038) | 10/19/2023 | 52,689,000 | 25,663,577 | 18,177,705 | |
| **Octagon Investment Partners 48, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 11.42%, maturity January 15, 2039) | 07/25/2022 | 14,225,000 | 8,650,483 | 6,278,915 | |
| **Octagon 52, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 14.49%, maturity July 23, 2037) | 06/05/2024 | 33,926,829 | 23,267,689 | 15,606,341 | |
| **Octagon 57, Ltd.** | | | | | |
| CLO income notes(5)(7)(11), (Estimated yield 8.07%, maturity October 15, 2034) | 10/13/2021 | 31,725,000 | 19,793,299 | 8,312,564 | |
| **Octagon 60, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.51%, maturity October 20, 2037) | 09/08/2022 | 35,750,000 | 29,605,847 | 22,522,500 | |
| **Octagon 64, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 24.72%, maturity July 21, 2037) | 06/10/2025 | 110,000,000 | 28,058,105 | 20,900,000 | |
| **Octagon 75, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.67%, maturity January 22, 2038) | 01/31/2025 | 53,044,000 | 46,698,668 | 35,274,260 | |

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**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **OCP CLO 2024-34, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 10.85%, maturity October 15, 2037) | 07/02/2024 | $ 30,800,000 | $ 28,248,903 | $ 20,328,000 | |
| **OCP CLO 2024-37, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 12.99%, maturity October 15, 2037) | 09/27/2024 | 27,035,000 | 24,040,237 | 18,113,450 | |
| **OFSI BSL VIII, Ltd.** | | | | | |
| CLO preferred shares(5)(7)(19), (Estimated yield 0.00%, maturity August 16, 2029) | 04/26/2019 | 8,500,000 | 2,621,521 | 583,950 | |
| **OFSI BSL X, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 15.24%, maturity April 20, 2034) | 08/01/2023 | 24,700,000 | 14,531,388 | 5,928,000 | |
| **Onex CLO Subsidiary 2023-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 7.79%, maturity April 23, 2037) | 03/12/2024 | 28,600,000 | 24,281,537 | 17,160,000 | |
| **Onex CLO Subsidiary 2025-F, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(9), (Estimated yield 14.51%, maturity May 21, 2038) | 04/09/2025 | 48,950,000 | 43,156,231 | 34,754,500 | |
| **OZLM VII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 17, 2029) | 01/29/2020 | 21,891,673 | 1,483,578 | 83,188 | |
| **OZLM IX, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity October 20, 2031) | 06/24/2022 | 13,000,000 | 995,891 | - | |
| **OZLM XXIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 21.83%, maturity October 15, 2037) | 05/10/2024 | 31,755,000 | 14,826,403 | 10,161,600 | |
| **OZLM XIV, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.43%, maturity January 15, 2038) | 12/07/2015 | 35,176,667 | 14,465,432 | 8,442,400 | |
| **OZLM XIX, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 18.17%, maturity January 15, 2035) | 04/29/2022 | 42,795,000 | 18,061,451 | 10,839,652 | |
| **Peace Park CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.41%, maturity October 20, 2038) | 03/15/2024 | 18,750,000 | 12,875,789 | 10,125,000 | |
| **Polus US CLO I Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 21.67%, maturity October 20, 2037) | 06/12/2025 | 10,000,000 | 6,019,339 | 4,900,000 | |
| **Post CLO 2018-1 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 23.28%, maturity October 16, 2037) | 06/05/2025 | 29,282,500 | 11,724,799 | 8,491,925 | |
| **Regatta VI Funding Ltd.** | | | | | |
| CLO income notes(5)(7), (Estimated yield 14.91%, maturity October 20, 2038) | 10/21/2021 | 33,675,700 | 12,528,857 | 9,092,439 | |
| **Regatta X Funding Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 25.58%, maturity July 17, 2037) | 05/09/2025 | 31,600,000 | 6,943,360 | 5,688,000 | |
| **Regatta XIV Funding Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(11)(19), (Estimated yield 0.00%, maturity October 25, 2031) | 02/20/2025 | 50,300,000 | 361,896 | 1,830,920 | |
| **Regatta XVIII Funding Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 17.75%, maturity April 15, 2038) | 02/18/2021 | 29,740,356 | 19,465,364 | 15,762,389 | |
| **Regatta XXII Funding Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 19.60%, maturity July 20, 2035) | 05/06/2022 | 38,823,000 | 28,183,240 | 25,501,380 | |
| **Regatta XXIII Funding Ltd.** | | | | | |
| CLO income notes(5)(7)(11), (Estimated yield 14.56%, maturity October 15, 2038) | 11/04/2021 | 34,536,000 | 22,552,837 | 18,994,800 | |
| **Regatta XXVI Funding Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.01%, maturity January 25, 2037) | 10/31/2023 | 23,022,500 | 20,634,704 | 17,266,875 | |
| **Regatta XXIX Funding Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.09%, maturity September 06, 2037) | 08/02/2024 | 38,542,640 | 33,879,984 | 26,594,422 | |
| **Regatta 32 Funding Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(9)(11), (Estimated yield 16.40%, maturity July 25, 2038) | 06/11/2025 | 28,657,356 | 28,854,155 | 23,785,605 | |
| **Riserva CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 4.53%, maturity January 18, 2034) | 03/18/2022 | 13,600,000 | 4,080,305 | 1,632,000 | |
| **Rockford Tower CLO 2019-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.28%, maturity April 20, 2034) | 09/13/2023 | 10,000,000 | 5,091,413 | 2,600,000 | |
| **Rockford Tower CLO 2021-2, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 30.76%, maturity July 20, 2034) | 05/22/2025 | 24,500,000 | 11,111,019 | 8,820,000 | |
| **Rockford Tower CLO 2022-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 8.34%, maturity July 20, 2035) | 05/06/2022 | 38,068,750 | 26,196,709 | 15,608,188 | |
| **Rockford Tower CLO 2022-3, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 30.29%, maturity July 20, 2037) | 05/09/2023 | 21,000,000 | 10,786,515 | 10,920,000 | |

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**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **Rockford Tower CLO 2025-2, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(9), (Estimated yield 17.58%, maturity March 20, 2038) | 07/17/2025 | $ 30,616,000 | $ 27,312,053 | $ 22,897,706 | |
| **Rockland Park CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.42%, maturity July 20, 2038) | 04/26/2021 | 40,650,498 | 24,363,144 | 17,073,209 | |
| **Romark CLO – V Ltd.** | | | | | |
| CLO income notes(5)(7), (Estimated yield 4.19%, maturity January 15, 2035) | 11/18/2021 | 30,000,000 | 17,223,007 | 8,400,000 | |
| **Sculptor CLO XXIX, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 20.42%, maturity July 22, 2038) | 09/20/2023 | 24,180,000 | 11,411,964 | 7,979,400 | |
| **Sculptor CLO XXXII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 15.70%, maturity April 30, 2037) | 03/06/2024 | 12,000,000 | 8,236,079 | 6,240,000 | |
| **Sculptor CLO XXXIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 15.38%, maturity July 20, 2037) | 07/01/2024 | 5,786,000 | 4,170,415 | 2,893,000 | |
| **Sculptor CLO XXXIV, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 16.13%, maturity January 20, 2038) | 11/15/2024 | 6,579,000 | 4,891,257 | 3,618,450 | |
| **Sculptor CLO XXXV, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 17.10%, maturity April 27, 2038) | 03/24/2025 | 8,170,000 | 5,904,800 | 4,738,600 | |
| **Sculptor CLO XXXVII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(9), (Estimated yield 17.80%, maturity January 15, 2039) | 10/23/2025 | 34,400,000 | 27,836,786 | 26,918,000 | |
| **Shackleton 2013-IV-R CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity April 13, 2031) | 08/14/2018 | 24,500,000 | 2,354,156 | 122,500 | |
| **Signal Peak CLO 4, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 30.17%, maturity October 26, 2034) | 08/09/2023 | 41,187,685 | 9,007,345 | 5,354,399 | |
| **Signal Peak CLO 5, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 11.81%, maturity April 25, 2037) | 05/20/2024 | 33,067,500 | 9,180,771 | 4,960,125 | |
| **Signal Peak CLO 7, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 20.22%, maturity October 20, 2037) | 05/21/2025 | 22,817,000 | 9,734,478 | 6,845,100 | |
| **Signal Peak CLO 9, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 12.83%, maturity January 21, 2038) | 07/19/2021 | 35,217,808 | 23,892,862 | 15,495,836 | |
| **Signal Peak CLO 10, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.79%, maturity January 24, 2038) | 02/16/2023 | 12,586,650 | 8,550,710 | 6,041,592 | |
| **Sound Point CLO V-R, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity July 18, 2031) | 05/04/2021 | 44,500,000 | 2,859,667 | 4,450 | |
| **Sound Point CLO XX, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity July 26, 2031) | 07/07/2021 | 13,000,000 | 4,520,042 | 1,300 | |
| **Sound Point CLO XXIII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 21.10%, maturity July 15, 2034) | 05/09/2024 | 19,202,500 | 5,333,647 | 2,102,856 | |
| **Sound Point CLO XXIX, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 12.83%, maturity April 25, 2034) | 08/09/2023 | 21,428,000 | 9,529,502 | 4,499,880 | |
| **Sound Point CLO XXX, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.89%, maturity July 25, 2034) | 08/03/2023 | 21,151,500 | 9,645,018 | 4,018,785 | |
| **Sound Point CLO XXXIII, Ltd** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 8.10%, maturity April 25, 2035) | 06/01/2023 | 15,733,176 | 7,419,872 | 3,461,299 | |
| **Sound Point CLO 38, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 19.41%, maturity February 20, 2037) | 07/29/2025 | 5,750,000 | 3,964,788 | 3,680,000 | |
| **Sound Point CLO 40, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.40%, maturity October 20, 2037) | 08/06/2024 | 28,635,000 | 25,150,682 | 18,899,100 | |
| **Symphony CLO XVII, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity April 15, 2028) | 06/21/2023 | 7,750,000 | - | 44,175 | |
| **TCW CLO 2021-2, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11), (Estimated yield 15.62%, maturity October 24, 2038) | 01/25/2024 | 5,625,000 | 3,347,558 | 2,418,750 | |
| **TCW CLO 2022-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 23.22%, maturity January 20, 2038) | 01/25/2024 | 28,486,000 | 14,887,187 | 13,103,560 | |
| **TCW CLO 2025-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 18.00%, maturity April 20, 2038) | 02/18/2025 | 26,075,000 | 21,845,116 | 17,731,000 | |
| **Telos CLO 2013-3, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11)(19), (Estimated yield 0.00%, maturity July 17, 2026) | 01/25/2013 | 14,332,210 | 6,266,409 | 1,433 | |

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**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **Telos CLO 2014-6, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity January 17, 2027) | 11/08/2017 | $ 21,400,000 | $ 9,166,640 | $ 2,140 | |
| **THL Credit Wind River 2017-1 CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity April 18, 2036) | 02/02/2017 | 14,200,000 | 6,802,071 | 2,272,000 | |
| **THL Credit Wind River 2018-3 CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity January 20, 2031) | 03/02/2022 | 25,400,000 | 7,317,537 | 1,526,540 | |
| **Tralee CLO II, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity July 20, 2029) | 06/06/2018 | 6,300,000 | 1,683,974 | 630 | |
| **Venture XX CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7)(10)(11)(19), (Estimated yield 0.00%, maturity April 15, 2027) | 07/27/2018 | 7,200,000 | 532,119 | - | |
| **Venture XXI CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity July 15, 2027) | 08/16/2017 | 30,000,000 | 13,459,356 | 3,000 | |
| **Venture XXII CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity January 15, 2031) | 02/09/2022 | 18,500,000 | 4,405,303 | 1,850 | |
| **Venture XXV CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity April 20, 2029) | 09/25/2020 | 13,750,000 | 1,606,193 | - | |
| **Venture 37 CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity July 15, 2032) | 05/28/2019 | 8,500,000 | 2,430,339 | 127,500 | |
| **Venture 41 CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 18.21%, maturity January 20, 2034) | 04/06/2022 | 14,000,000 | 7,169,840 | 2,940,000 | |
| **Venture 42 CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity April 15, 2034) | 03/15/2021 | 7,000,000 | 3,661,498 | 1,190,000 | |
| **Venture 44 CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity October 20, 2034) | 08/16/2021 | 24,750,000 | 12,946,776 | 2,970,000 | |
| **Venture 47 CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 16.98%, maturity April 20, 2036) | 03/14/2023 | 13,000,000 | 10,371,863 | 7,150,000 | |
| **Venture 48 CLO, Limited** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 3.24%, maturity October 20, 2036) | 08/24/2023 | 26,848,000 | 21,236,920 | 10,202,240 | |
| **Verona Park CLO, Ltd.** | | | | | |
| Subordinated warehouse notes(4)(7)(11), (Estimated yield 18.07%, maturity July 07, 2027) | 08/04/2025 | 6,620,556 | 6,620,556 | 6,620,556 | |
| **Vibrant CLO III, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity October 20, 2031) | 02/05/2019 | 31,810,000 | 5,846,206 | 954,300 | |
| **Vibrant CLO XIV, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 13.57%, maturity October 20, 2034) | 08/17/2022 | 31,400,000 | 19,007,837 | 14,130,000 | |
| **Voya CLO 2018-4, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 19.38%, maturity October 15, 2037) | 01/03/2024 | 38,851,800 | 11,799,388 | 8,880,107 | |
| **Voya CLO 2020-1, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 9.66%, maturity July 16, 2034) | 03/08/2022 | 15,500,000 | 9,099,149 | 6,386,000 | |
| **Voya CLO 2020-3, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 14.79%, maturity January 20, 2038) | 05/03/2022 | 15,220,000 | 10,798,683 | 8,523,200 | |
| **Voya CLO 2024-4, Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 12.17%, maturity July 20, 2037) | 07/12/2024 | 42,720,000 | 40,566,380 | 29,904,000 | |
| **Wellfleet 2016-2 CLO, Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity October 20, 2028) | 09/28/2016 | 11,000,000 | 5,280,208 | 1,100 | |
| **Wind River 2018-2 CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 15, 2030) | 10/17/2024 | 32,250,000 | - | 712,725 | |
| **Wind River 2021-2 CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 5.53%, maturity July 20, 2034) | 05/14/2021 | 30,700,000 | 17,128,654 | 7,214,500 | |
| **Wind River 2021-4 CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7)(11)(19), (Estimated yield 0.00%, maturity January 20, 2035) | 08/15/2023 | 9,096,750 | 3,964,320 | 409,354 | |
| **Wind River 2023-1 CLO Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 8.43%, maturity July 25, 2038) | 03/13/2023 | 42,300,000 | 33,073,329 | 18,189,000 | |
| **York CLO-5 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 11.80%, maturity July 22, 2037) | 05/20/2021 | 32,625,000 | 14,124,196 | 6,851,250 | |
| **York CLO-6 Ltd.** | | | | | |
| CLO subordinated notes(5)(7), (Estimated yield 9.06%, maturity October 22, 2037) | 10/16/2024 | 20,700,000 | 16,016,309 | 8,901,000 | |

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**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation - Equity Investments - (continued)** | | | | | |
| **Structured Finance - Equity Investments (continued)** | | | | | |
| **Zais CLO 7, Limited** | | | | | |
| CLO subordinated notes(5)(7)(19), (Estimated yield 0.00%, maturity April 15, 2030) | 06/29/2021 | $ 9,200,000 | $ 1,764,640 | $ 920 | |
| **Zais CLO 9, Limited** | | | | | |
| CLO subordinated notes(5)(7)(10)(19), (Estimated yield 0.00%, maturity July 20, 2031) | 06/19/2018 | 12,700,000 | 4,245,763 | - | |
| **Total Equity Investments** | | | $ 3,237,551,379 | $ 2,222,773,294 | 147.20% |
| **Collateralized Loan Obligation Fee Notes - Equity Investments - Other CLO Equity Related Investments** | | | | | |
| **Structured Finance - Equity Fee Note Investments** | | | | | |
| **AMMC CLO 25, Limited** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity October 15, 2038) | 04/27/2022 | | 719,759 | 1,074,386 | |
| **Apidos CLO XVIII-R** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity January 22, 2038) | 11/22/2024 | | 254,271 | 271,172 | |
| **Ares LXI CLO Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity April 20, 2037) | 08/25/2021 | | 248,292 | 323,505 | |
| **BlueMountain Fuji US CLO II Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity October 20, 2030) | 12/22/2021 | | - | - | |
| **Carlyle US CLO 2024-6, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(11)(18), (maturity October 25, 2037) | 10/10/2024 | | 653,486 | 664,655 | |
| **Columbia Cent CLO 28 Limited** | | | | | |
| CLO subordinated fee notes (8)(10)(18), (maturity November 07, 2030) | 01/14/2022 | | - | - | |
| **Croton Park CLO, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity October 15, 2037) | 08/28/2024 | | 2,181,617 | 2,038,136 | |
| **Franklin Park Place CLO I** | | | | | |
| CLO subordinated fee notes (8)(11)(18), (maturity April 14, 2038) | 05/30/2024 | | 905,814 | 1,779,318 | |
| **Highbridge Loan Management 3-2014, Ltd.** | | | | | |
| CLO subordinated fee notes(8)(18), (maturity July 18, 2029) | 04/06/2022 | | - | - | |
| **HPS Loan Management 2021-16, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity January 23, 2035) | 11/12/2021 | | 524,649 | 339,460 | |
| **LCM 40 Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity January 15, 2038) | 04/20/2023 | | 227,766 | 335,814 | |
| **Octagon 57, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(11)(18), (maturity October 15, 2034) | 10/13/2021 | | 376,984 | 150,535 | |
| **Octagon 60, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity October 20, 2037) | 09/08/2022 | | 809,424 | 898,867 | |
| **Point AU Roche Park CLO, Ltd.** | | | | | |
| CLO subordinated M1 fee notes(8)(18), (maturity July 20, 2034) | 05/28/2021 | | 85,313 | 28,644 | |
| CLO subordinated M2 fee notes(8)(18), (maturity July 20, 2034) | 05/28/2021 | | 153,783 | 64,261 | |
| **Rockland Park CLO, Ltd.** | | | | | |
| CLO subordinated M1 fee notes(8)(18), (maturity July 20, 2038) | 04/26/2021 | | 276,085 | 365,471 | |
| CLO subordinated M2 fee notes(8)(18), (maturity July 20, 2038) | 04/26/2021 | | 498,093 | 656,479 | |
| **Rockford Tower CLO 2021-3, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity October 20, 2034) | 09/22/2021 | | 279,665 | 400,518 | |
| **Rockford Tower CLO 2022-1, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity July 20, 2035) | 05/06/2022 | | 325,253 | 247,868 | |
| **Rockford Tower CLO 2022-3, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(11)(18), (maturity July 20, 2037) | 07/22/2024 | | 395,924 | 405,432 | |
| **Sound Point CLO XXIII, Ltd.** | | | | | |
| CLO subordinated Y fee notes(8)(11)(18), (maturity July 15, 2034) | 05/09/2024 | | 88,293 | 28,913 | |
| **Sound Point CLO XXIX, Ltd.** | | | | | |
| CLO subordinated Y fee notes(8)(18), (maturity April 25, 2034) | 08/09/2023 | | 116,793 | 64,907 | |
| **Sound Point CLO XXX, Ltd.** | | | | | |
| CLO subordinated Y fee notes(8)(18), (maturity July 25, 2034) | 08/03/2023 | | 136,207 | 96,108 | |
| **Sound Point CLO XXXIII, Ltd** | | | | | |
| CLO subordinated Y fee notes(8)(18), (maturity April 25, 2035) | 06/01/2023 | | 148,192 | 133,606 | |
| **THL Credit Wind River 2017-1 CLO Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity April 18, 2036) | 02/02/2017 | | 52,902 | 118,790 | |
| **Tralee CLO IV, Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity January 20, 2030) | 03/16/2018 | | - | - | |

*(Continued on next page)*

**OXFORD LANE CAPITAL CORP.**
**SCHEDULE OF INVESTMENTS - (continued)**
**DECEMBER 31, 2025**
**(Unaudited)**

| COMPANY/INVESTMENT(1)(13)(14) | ACQUISITION DATE(15) | PRINCIPAL AMOUNT/SHARES | COST | FAIR VALUE(2) | % of Net Assets |
|---|---|---|---|---|---|
| **Collateralized Loan Obligation Fee Notes - Equity Investments - Other CLO Equity Related Investments (continued)** | | | | | |
| **Structured Finance - Equity Fee Note Investments (continued)** | | | | | |
| **Venture XXV CLO, Limited** | | | | | |
| CLO subordinated fee notes (8)(10)(18), (maturity April 20, 2029) | 09/25/2020 | | $ - | $ - | |
| **Venture 42 CLO, Limited** | | | | | |
| CLO subordinated Y fee notes(8)(18), (maturity April 15, 2034) | 03/15/2021 | | 173,273 | 56,307 | |
| **Wind River 2021-2 CLO Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity July 20, 2034) | 05/14/2021 | | 320,917 | 335,523 | |
| **Wind River 2023-1 CLO Ltd.** | | | | | |
| CLO subordinated fee notes (8)(18), (maturity July 25, 2038) | 03/13/2023 | | 1,765,282 | 4,331,369 | |

v style="text-align: center;">

CLO other (8)(18)

Various(16)

10,718,438

11,227,664

**Total Other CLO Equity Related Investments**

$ 22,436,475

$ 26,437,708

1.75%

**Total Structured Finance - Equity Investments**

| | | |
|---|---|---|
| | $ 3,259,987,854 | |
| | $ 2,249,211,002 | |
| | | 148.95% |

**Total Collateralized Loan Obligation - Equity Investments**

| | | |
|---|---|---|
| | $ 3,259,987,854 | |
| | $ 2,249,211,002 | |
| | | 148.95% |

**Total Investments**

| | |
|---|---|
| **$** | **3,287,284,888** |

| | | |
|---|---|---|
| **$** | **2,260,968,700** | |
| | | **149.73%** |

**Cash Equivalents**

| | | |
|---|---|---|
| First American Government Obligations Fund, Class Z Shares, 3.64%(12) | | |
| | 25,178,027 | |
| $ | 25,178,027 | |
| $ | 25,178,027 | |

**Total Cash Equivalents**

| | | |
|---|---|---|
| **$** | **25,178,027** | |
| **$** | **25,178,027** | |
| | | **1.67%** |

**Total Investments and Cash Equivalents**

| | | |
|---|---|---|
| **$** | **3,312,462,915** | |
| **$** | **2,286,146,727** | |
| | | **151.40%** |

(1) We do not "control" and are not an "affiliate" of any of our portfolio companies, each as defined in the Investment Company Act of 1940, as amended (the "1940 Act").

In general, under the 1940 Act, we would be presumed to "control" a portfolio company if we owned more than 25% of its voting securities and would be an "affiliate" of a portfolio company if we owned 5% or more of its voting securities.

(2) Fair value is determined in good faith by the Board of Directors of the Fund.

(3) Cost value reflects accretion of original issue discount or market discount.

(4) Represents an investment in a warehouse facility, which is a financing structure intended to aggregate loans that may be used to form the basis of a CLO vehicle.

(5) Cost value reflects accretion of effective yield less any cash distributions received or entitled to be received from CLO equity investments.

(6)
As of December 31, 2025, the investment includes interest income capitalized as additional investment principal ("PIK" Interest). The PIK interest rate for CLO debt positions represents the interest rate at payment date when PIK interest

is received. Please refer to "Note 3. Summary of Significant Accounting Policies - Payment-In-Kind" in Oxford Lane Capital Corp.'s most recently filed Form N-CSR for the six months ended September 30, 2025.

(7) The CLO subordinated notes, preferred shares, preference shares and income notes are considered equity positions in the CLO funds. Equity investments are entitled to recurring distributions which are generally equal to

the remaining cash flow of the payments made by the underlying fund's securities less contractual payments to debt holders and fund expenses. The estimated yield indicated is based upon

a current projection of the amount and timing of these recurring distributions and the estimated amount of repayment of principal upon termination. Such projections are periodically

reviewed and adjusted, and the estimated yield may not ultimately be realized.

Fair value includes the Fund's interest in subordinated fee notes, and represents discounted cash flows associated with fees earned from those fee notes.

(9)
Investment has not made inaugural distribution for relevant period end. Please refer to "Note 3. Summary of Significant Accounting Policies — Investment Income" in Oxford Lane Capital Corp.'s most recently filed Form N-CSR

for the six months ended September 30, 2025.

(10)
The CLO equity investment was optionally redeemed. Expected value of residual distributions, once received, is anticipated to be recognized as return of capital, pending any remaining amortized cost, and/or realized gain for any amounts

received in excess of such amortized cost. See "Note 3. Summary of Significant Accounting Policies — Securities Transactions" in Oxford Lane Capital Corp.'s most recently filed Form N-CSR for the six months ended September 30, 2025.

(11)
Investment is co-invested with the Fund's affiliates. See "Note 5. Related Party Transactions" in Oxford Lane Capital Corp.'s most recently filed Form N-CSR for the six months ended September 30, 2025.

(12)
Represents cash equivalents held in a money market fund as of December 31, 2025.

(13)
The fair value of the investment was determined using significant unobservable inputs. See "Note 4. Fair Value" in Oxford Lane Capital Corp.'s most recently filed Form N-CSR for the six months ended September 30, 2025.

(14)
The Fund generally acquires its investments in transactions not subject to registration under the Securities Act of 1933, as amended (the "Securities Act"). 'These investments are generally subject to

restrictions as “restricted securities” (within the meaning of the Securities Act).

(15)
Acquisition date represents the initial date of purchase.

(16)
Cost and fair value total represents multiple investments which were purchased within one year prior to December 31, 2025.

(17)
The principal balance outstanding for this debt investment, in whole or in part, is indexed to the 90-day Secured Overnight Financing Rate (“SOFR”).

(18)
Cost value reflects amortized cost.

(19)
As of December 31, 2025, the effective yield has been estimated to be 0%. The aggregate projected amount of future recurring distributions and terminal principal payment is less than the amortized investment cost.

(20)

As of December 31, 2025, this investment is on non-accrual status.